



# Daily MTM Report

Daily summary for: 03/03/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 15/03/2010 Foreign Exchange Future			7.51460	7.60790		14.74	87,650,294.40	11,664	236,389.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,892.00000	8,985,000	52.67	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,892.00000	6,985,000	51.85	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,642.00000	8,735,000	52.67	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	51.64	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,642.00000	6,735,000	51.64	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		3.00000	1,000	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		645.00000	736,000	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		366.00000	277,000	16.42	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		8.00000	12,000	16.42	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,358.00000	1,265,000	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,358.00000	2,265,000	26.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,358.00000	3,265,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,392.00000	8,485,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		609.00000	516,000	18.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		1.00000	1,000	18.09	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,608.00000	1,515,000	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,608.00000	2,515,000	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,608.00000	3,515,000	17.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,442.00000	8,535,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,442.00000	6,535,000	51.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,558.00000	3,465,000	17.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,542.00000	8,635,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,542.00000	4,635,000	45.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		461.00000	370,000	17.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		3.00000	5,000	17.09	0.00	0	0.00

Contract Details				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		1,458.00000	1,365,000	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,458.00000	3,365,000	17.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,842.00000	8,935,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,842.00000	6,935,000	51.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,042.00000	9,135,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,042.00000	7,135,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,042.00000	1,135,000	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,958.00000	1,865,000	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,958.00000	2,865,000	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,992.00000	9,085,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,992.00000	7,085,000	51.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,942.00000	9,035,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,942.00000	7,035,000	51.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,742.00000	8,835,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,742.00000	6,835,000	51.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,792.00000	8,885,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,792.00000	6,885,000	51.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,692.00000	8,785,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,692.00000	6,785,000	51.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,308.00000	1,215,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,308.00000	2,215,000	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,308.00000	3,215,000	17.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,592.00000	8,685,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,592.00000	6,685,000	51.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,492.00000	8,585,000	52.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	51.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,492.00000	6,585,000	51.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,992.00000	5,085,000	47.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,508.00000	3,415,000	17.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3.00000	1,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		595.00000	686,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		413.00000	323,000	16.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		5.00000	8,000	16.75	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,408.00000	1,315,000	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,408.00000	2,315,000	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,408.00000	3,315,000	17.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2.00000	1,000	22.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		744.00000	836,000	22.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		275.00000	191,000	15.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		17.00000	26,000	15.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,258.00000	1,165,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,258.00000	2,165,000	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,258.00000	3,165,000	17.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,008.00000	915,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,008.00000	1,915,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,008.00000	2,915,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		191.00000	118,000	15.07	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		33.00000	53,000	15.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,158.00000	1,065,000	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,158.00000	2,065,000	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,158.00000	3,065,000	17.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		793.00000	885,000	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		232.00000	153,000	15.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		24.00000	38,000	15.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,208.00000	2,115,000	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,208.00000	3,115,000	17.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,108.00000	1,015,000	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,108.00000	2,015,000	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,108.00000	3,015,000	17.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	49.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,442.00000	5,535,000	49.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,058.00000	965,000	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,058.00000	1,965,000	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,058.00000	2,965,000	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,592.00000	4,685,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,092.00000	1,185,000	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		54.00000	27,000	16.67	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		146.00000	212,000	16.67	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		908.00000	815,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,908.00000	1,815,000	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,908.00000	2,815,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		41.00000	20,000	17.15	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		183.00000	255,000	17.15	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		858.00000	765,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,858.00000	1,765,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,858.00000	2,765,000	20.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,442.00000	1,535,000	29.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		559.00000	467,000	17.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		1.00000	2,000	17.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,558.00000	1,465,000	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,558.00000	2,465,000	24.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		23.00000	11,000	18.12	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		265.00000	346,000	18.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		758.00000	665,000	19.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	19.10	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,758.00000	1,665,000	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,758.00000	2,665,000	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,292.00000	1,385,000	28.25	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	6.90	Call		708.00000	615,000	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	18.77	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,708.00000	1,615,000	26.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		659.00000	565,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		1.00000	0,000	18.43	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,658.00000	1,565,000	26.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,658.00000	2,565,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	49.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,492.00000	5,585,000	49.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,492.00000	4,585,000	45.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		510.00000	418,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		2.00000	3,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,508.00000	1,415,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,508.00000	2,415,000	24.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	45.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,392.00000	4,485,000	45.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		319.00000	233,000	16.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		11.00000	18,000	16.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	52.58	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	15.40	Put		7,792.00000	7,885,000	52.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,208.00000	1,115,000	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,708.00000	2,615,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,208.00000	4,115,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,042.00000	8,135,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,042.00000	5,135,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		958.00000	865,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,458.00000	2,365,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,958.00000	3,865,000	17.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		154.00000	88,000	14.74	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		46.00000	73,000	14.74	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	30.67	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,542.00000	1,635,000	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	46.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,642.00000	4,735,000	46.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		120.00000	66,000	15.22	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		62.00000	101,000	15.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		90.00000	50,000	15.70	0.00	0	228.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		82.00000	135,000	15.70	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,942.00000	2,035,000	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,842.00000	1,935,000	33.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		70.00000	37,000	16.18	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		112.00000	172,000	16.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		18.00000	8,000	18.60	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		310.00000	393,000	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,842.00000	4,935,000	46.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		8.00000	3,000	20.05	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		450.00000	538,000	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,092.00000	5,185,000	47.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		694.00000	786,000	22.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	46.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,742.00000	4,835,000	46.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,042.00000	2,135,000	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		13.00000	6,000	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		355.00000	441,000	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,792.00000	4,885,000	46.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		10.00000	4,000	19.56	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		402.00000	489,000	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4.00000	2,000	21.01	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		546.00000	637,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,892.00000	4,985,000	47.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,492.00000	2,585,000	36.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,392.00000	2,485,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,292.00000	2,385,000	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		6.00000	2,000	20.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		498.00000	587,000	20.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,292.00000	5,385,000	48.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	37.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,592.00000	2,685,000	37.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	0,000	24.39	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		893.00000	985,000	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,242.00000	5,335,000	48.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		843.00000	935,000	23.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,342.00000	5,435,000	48.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		943.00000	1,035,000	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	49.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,392.00000	5,485,000	49.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	38.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,792.00000	2,885,000	38.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,692.00000	2,785,000	37.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	25.36	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		992.00000	1,085,000	25.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	49.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,542.00000	5,635,000	49.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,142.00000	1,235,000	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,042.00000	6,135,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,392.00000	1,485,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	50.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,642.00000	5,735,000	50.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	38.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,942.00000	3,035,000	38.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	27.77	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	8.85	Put		1,242.00000	1,335,000	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,992.00000	6,085,000	51.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	50.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,742.00000	5,835,000	50.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	39.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,042.00000	3,135,000	39.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,342.00000	1,435,000	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	49.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,592.00000	5,685,000	49.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,892.00000	2,985,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,192.00000	1,285,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	51.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,892.00000	5,985,000	51.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,692.00000	1,785,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,792.00000	1,885,000	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	51.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,192.00000	6,285,000	51.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,992.00000	2,085,000	34.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,392.00000	6,485,000	51.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	44.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,292.00000	4,385,000	44.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,192.00000	2,285,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,542.00000	6,635,000	51.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,442.00000	4,535,000	45.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	44.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,342.00000	4,435,000	44.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,292.00000	6,385,000	51.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	44.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,192.00000	4,285,000	44.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,092.00000	4,185,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,092.00000	2,185,000	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,342.00000	6,435,000	51.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	44.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,242.00000	4,335,000	44.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	44.10	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	11.75	Put		4,142.00000	4,235,000	44.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	43.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,042.00000	4,135,000	43.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	43.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,942.00000	4,035,000	43.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	50.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,692.00000	5,785,000	50.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	39.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,992.00000	3,085,000	39.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,492.00000	1,585,000	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	50.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,792.00000	5,885,000	50.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,292.00000	3,385,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	39.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,192.00000	3,285,000	39.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,092.00000	3,185,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,592.00000	1,685,000	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	50.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,842.00000	5,935,000	50.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	39.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,142.00000	3,235,000	39.71	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,642.00000	1,735,000	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	51.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,942.00000	6,035,000	51.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,842.00000	3,935,000	42.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	42.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,742.00000	3,835,000	42.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	41.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,642.00000	3,735,000	41.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,542.00000	3,635,000	41.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	41.07	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,442.00000	3,535,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	40.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,342.00000	3,435,000	40.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	40.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,242.00000	3,335,000	40.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,742.00000	1,835,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,092.00000	6,185,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	43.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,992.00000	4,085,000	43.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	43.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,892.00000	3,985,000	43.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	42.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,792.00000	3,885,000	42.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	42.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,692.00000	3,785,000	42.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	41.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,592.00000	3,685,000	41.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	41.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,492.00000	3,585,000	41.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,892.00000	1,985,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,942.00000	5,035,000	47.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,842.00000	2,935,000	38.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,742.00000	2,835,000	37.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	37.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,642.00000	2,735,000	37.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,542.00000	2,635,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,442.00000	2,535,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,342.00000	2,435,000	36.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,142.00000	2,235,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	46.28	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,692.00000	4,785,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	35.63	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,242.00000	2,335,000	35.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	42.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,832.00000	3,925,000	42.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	40.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,392.00000	3,485,000	40.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,992.00000	8,085,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,008.00000	3,915,000	17.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,942.00000	8,035,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,058.00000	3,965,000	18.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,092.00000	8,185,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,908.00000	3,815,000	17.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,192.00000	8,285,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		31.00000	15,000	17.63	0.00	0	350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		223.00000	300,000	17.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		808.00000	715,000	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	19.44	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,808.00000	1,715,000	27.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,808.00000	2,715,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,808.00000	3,715,000	17.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,242.00000	8,335,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	51.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,242.00000	6,335,000	51.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,758.00000	3,665,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,292.00000	8,385,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,708.00000	3,615,000	17.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	52.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,842.00000	7,935,000	52.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,158.00000	4,065,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	52.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,892.00000	7,985,000	52.66	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	3.50	Call		4,108.00000	4,015,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,142.00000	8,235,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	51.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,142.00000	6,235,000	51.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,858.00000	3,765,000	17.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,342.00000	8,435,000	52.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,658.00000	3,565,000	17.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.64630	7.74060		17.04	5,910,589.90	773	48,470.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		109.00000	91,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		768.00000	845,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,409.00000	8,504,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,409.00000	6,504,000	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,591.00000	3,496,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,459.00000	8,554,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,459.00000	6,554,000	33.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,541.00000	3,446,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,559.00000	8,654,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,859.00000	8,954,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,059.00000	9,154,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,059.00000	7,154,000	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		4.00000	3,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,063.00000	3,157,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,009.00000	9,104,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,009.00000	7,104,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		4.00000	3,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,013.00000	3,107,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,992.00000	1,898,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,991.00000	2,896,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,959.00000	9,054,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	34.62	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	14.70	Put		6,959.00000	7,054,000	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,759.00000	8,854,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,809.00000	8,904,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,709.00000	8,804,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,709.00000	6,804,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		441.00000	378,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		150.00000	182,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,298.00000	1,204,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	8,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,291.00000	2,197,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,291.00000	3,196,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,609.00000	8,704,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,609.00000	6,704,000	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,396.00000	1,302,000	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		5.00000	6,000	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,391.00000	2,297,000	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	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	4.35	Call		3,391.00000	3,296,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,509.00000	8,604,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		578.00000	506,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		87.00000	110,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,495.00000	1,401,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	5,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,491.00000	3,396,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,559.00000	6,654,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,059.00000	5,154,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		125.00000	105,000	19.86	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		684.00000	759,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		542.00000	471,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		101.00000	125,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,446.00000	1,352,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	6,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,441.00000	2,347,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,441.00000	3,346,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		102.00000	85,000	20.51	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		811.00000	889,000	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		68.00000	57,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,077.00000	1,161,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,859.00000	6,954,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,809.00000	6,904,000	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,810.00000	3,905,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,759.00000	6,854,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		73.00000	61,000	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,032.00000	1,115,000	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,053.00000	961,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		12.00000	15,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,042.00000	1,948,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,041.00000	2,946,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		95.00000	80,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		854.00000	934,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		410.00000	350,000	16.85	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		169.00000	204,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,241.00000	2,147,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	23.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,241.00000	3,146,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,309.00000	5,404,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,310.00000	4,404,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	2,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,311.00000	3,406,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		89.00000	74,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		898.00000	978,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		381.00000	323,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		190.00000	227,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,199.00000	1,106,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		8.00000	10,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,191.00000	2,097,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,191.00000	3,096,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,359.00000	5,454,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,360.00000	4,454,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	2,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,361.00000	3,456,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		83.00000	70,000	21.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		942.00000	1,024,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,150.00000	1,057,000	16.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		9.00000	11,000	16.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,142.00000	2,047,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,141.00000	3,046,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,409.00000	5,504,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	2,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,411.00000	3,506,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		78.00000	65,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		987.00000	1,069,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,101.00000	1,008,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		10.00000	12,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,092.00000	1,998,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	2,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,091.00000	2,996,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,559.00000	5,654,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,559.00000	4,654,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		2.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,561.00000	3,655,000	26.80	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	14/06/2010	Foreign Exchange Future	8.80	Call		64.00000	54,000	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,123.00000	1,208,000	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		259.00000	219,000	17.69	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		318.00000	373,000	17.69	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		958.00000	870,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		17.00000	24,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,942.00000	1,848,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,941.00000	2,846,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		240.00000	203,000	17.91	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		349.00000	407,000	17.91	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		912.00000	825,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		21.00000	29,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,892.00000	1,798,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,891.00000	2,796,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,659.00000	5,754,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,660.00000	3,755,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		57.00000	47,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,216.00000	1,301,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		223.00000	189,000	18.12	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		382.00000	443,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		867.00000	781,000	16.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		26.00000	35,000	16.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,843.00000	1,749,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	3,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,841.00000	2,746,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,759.00000	5,854,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,760.00000	3,855,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,959.00000	6,054,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,959.00000	5,054,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,960.00000	4,055,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		5.00000	3,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,964.00000	3,057,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,909.00000	6,004,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,909.00000	5,004,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,910.00000	4,005,000	27.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		655.00000	578,000	16.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		64.00000	82,000	16.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,594.00000	1,500,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		3.00000	4,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,591.00000	2,497,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,859.00000	5,954,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,860.00000	3,955,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		5.00000	4,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,864.00000	2,958,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		45.00000	38,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,404.00000	1,492,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		167.00000	140,000	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		526.00000	594,000	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		695.00000	616,000	16.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		54.00000	70,000	16.36	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,644.00000	1,550,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	4,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,641.00000	2,547,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,709.00000	5,804,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	1,000	26.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,710.00000	3,805,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		208.00000	175,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		417.00000	479,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		822.00000	738,000	16.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		31.00000	42,000	16.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,793.00000	1,699,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,791.00000	2,696,000	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,609.00000	5,704,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,609.00000	4,704,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,610.00000	3,705,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		53.00000	45,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,262.00000	1,349,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		60.00000	50,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,169.00000	1,254,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,259.00000	5,354,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,260.00000	4,354,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		50.00000	42,000	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,309.00000	1,396,000	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	14/06/2010	Foreign Exchange Future	7.00	Call		779.00000	696,000	16.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		38.00000	50,000	16.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,743.00000	1,649,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,459.00000	5,554,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		2.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,461.00000	3,555,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		40.00000	34,000	23.77	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,499.00000	1,588,000	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		616.00000	541,000	16.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		75.00000	95,000	16.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,545.00000	1,451,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	5,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,541.00000	2,447,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,110.00000	4,205,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		38.00000	32,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,547.00000	1,636,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		47.00000	40,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,356.00000	1,444,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		507.00000	439,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		116.00000	143,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,759.00000	7,854,000	36.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,259.00000	6,354,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,759.00000	4,854,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		3.00000	2,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,262.00000	3,356,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,248.00000	1,155,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		7.00000	9,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,741.00000	2,646,000	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,241.00000	4,146,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,009.00000	8,104,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,509.00000	6,604,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,511.00000	3,605,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		135.00000	113,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		644.00000	717,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,004.00000	915,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		13.00000	19,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,491.00000	2,397,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,991.00000	3,896,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		36.00000	30,000	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,595.00000	1,684,000	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		353.00000	298,000	16.98	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		212.00000	252,000	16.98	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,509.00000	4,604,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	27.60	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,160.00000	4,255,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		42.00000	35,000	23.55	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,451.00000	1,539,000	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		34.00000	29,000	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,643.00000	1,733,000	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		327.00000	274,000	17.04	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		236.00000	278,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,459.00000	4,554,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		26.00000	22,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,885.00000	1,976,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		29.00000	25,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,788.00000	1,879,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		302.00000	254,000	17.25	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		261.00000	308,000	17.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		25.00000	21,000	25.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,934.00000	2,025,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		28.00000	23,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,837.00000	1,927,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		30.00000	26,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,739.00000	1,830,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		278.00000	236,000	17.47	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		287.00000	340,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,809.00000	4,904,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		155.00000	130,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		564.00000	634,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,009.00000	5,104,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		5.00000	4,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,914.00000	3,008,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		6.00000	5,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,815.00000	2,909,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		7.00000	5,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,716.00000	2,809,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		117.00000	98,000	20.08	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		726.00000	802,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,859.00000	4,954,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		6.00000	5,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,765.00000	2,859,000	26.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		8.00000	6,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,667.00000	2,760,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		144.00000	121,000	19.43	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		603.00000	675,000	19.43	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,709.00000	4,804,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		8.00000	6,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,617.00000	2,710,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		10.00000	8,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,519.00000	2,612,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		12.00000	9,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,421.00000	2,513,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		14.00000	11,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,323.00000	2,415,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		16.00000	13,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,225.00000	2,317,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		19.00000	15,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,128.00000	2,219,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		23.00000	18,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,032.00000	2,122,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		179.00000	151,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		488.00000	555,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.18	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,409.00000	4,504,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		32.00000	27,000	24.64	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		1,691.00000	1,781,000	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,659.00000	4,754,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		9.00000	7,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,568.00000	2,661,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		11.00000	8,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,470.00000	2,562,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		13.00000	10,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,372.00000	2,464,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		18.00000	14,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,177.00000	2,268,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		21.00000	17,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,080.00000	2,171,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		24.00000	20,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,983.00000	2,074,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		193.00000	162,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		452.00000	516,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		15.00000	12,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,274.00000	2,366,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,959.00000	8,054,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,041.00000	3,946,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,009.00000	6,104,000	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,010.00000	4,105,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,059.00000	8,154,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,059.00000	6,154,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,060.00000	4,155,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,941.00000	3,846,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,209.00000	8,304,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,209.00000	6,304,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,210.00000	4,304,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,791.00000	3,696,000	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,109.00000	8,204,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,109.00000	6,204,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,891.00000	3,796,000	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,759.00000	9,854,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,159.00000	8,254,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,159.00000	6,254,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,841.00000	3,746,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,259.00000	8,354,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,741.00000	3,646,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,309.00000	8,404,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,309.00000	6,404,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		737.00000	656,000	16.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		46.00000	60,000	16.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,693.00000	1,599,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,691.00000	2,597,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,691.00000	3,596,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,859.00000	7,954,000	37.19	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		4,141.00000	4,046,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,909.00000	8,004,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,091.00000	3,996,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,359.00000	8,454,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,359.00000	6,454,000	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,641.00000	3,546,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		473.00000	408,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		132.00000	162,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.77900	7.87470		17.95	1,866,960.00	240	6,987.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,976.00000	8,072,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		2.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,977.00000	6,072,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		24.00000	20,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,999.00000	4,091,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		85.00000	75,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,060.00000	2,146,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,079.00000	996,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		54.00000	67,000	16.66	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	13/09/2010	Foreign Exchange Future	5.85	Call		2,032.00000	1,937,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	8,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,026.00000	2,930,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,025.00000	3,929,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,926.00000	8,022,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		2.00000	1,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,927.00000	6,022,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		25.00000	21,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,950.00000	4,042,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		87.00000	78,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,012.00000	2,099,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		449.00000	400,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		374.00000	421,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,124.00000	1,038,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		49.00000	59,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,081.00000	1,986,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	7,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,076.00000	2,980,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,075.00000	3,979,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		426.00000	381,000	18.29	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		401.00000	452,000	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,026.00000	8,121,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		2.00000	1,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,027.00000	6,122,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		23.00000	19,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,048.00000	4,140,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		82.00000	72,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,107.00000	2,193,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		406.00000	363,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		431.00000	484,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,037.00000	956,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		62.00000	77,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,983.00000	1,888,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		8.00000	9,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,976.00000	2,881,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,975.00000	3,879,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,076.00000	8,171,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		2.00000	1,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,077.00000	6,172,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		22.00000	18,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,097.00000	4,189,000	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
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		79.00000	69,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,154.00000	2,240,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		388.00000	346,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		463.00000	517,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		996.00000	916,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		71.00000	87,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,933.00000	1,839,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		8.00000	10,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,926.00000	2,831,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,925.00000	3,829,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,176.00000	8,271,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,176.00000	6,272,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		19.00000	16,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,194.00000	4,287,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		73.00000	64,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,248.00000	2,335,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		353.00000	315,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		528.00000	586,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		917.00000	839,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		92.00000	110,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,836.00000	1,742,000	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	13/09/2010	Foreign Exchange Future	6.05	Put		11.00000	13,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,827.00000	2,731,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,825.00000	3,729,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,225.00000	8,321,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,226.00000	6,322,000	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		18.00000	15,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,243.00000	4,336,000	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		70.00000	62,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,295.00000	2,383,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		337.00000	300,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		562.00000	621,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		878.00000	803,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		103.00000	124,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,787.00000	1,693,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		12.00000	14,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,777.00000	2,681,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,775.00000	3,679,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,275.00000	8,371,000	30.81	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	14.15	Call		1.00000	1,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,276.00000	6,372,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		17.00000	14,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,292.00000	4,385,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		68.00000	60,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,343.00000	2,431,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		321.00000	286,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		596.00000	657,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		841.00000	767,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		116.00000	138,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,738.00000	1,645,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		13.00000	16,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,727.00000	2,631,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,725.00000	3,629,000	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,425.00000	8,521,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,426.00000	6,522,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		14.00000	12,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,439.00000	4,533,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		61.00000	54,000	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,486.00000	2,575,000	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		735.00000	666,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		160.00000	187,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,593.00000	1,500,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		18.00000	21,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,578.00000	2,482,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,575.00000	3,480,000	27.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	27.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,375.00000	8,471,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,376.00000	6,472,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		15.00000	12,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,390.00000	4,483,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		63.00000	56,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,438.00000	2,527,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		293.00000	261,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		668.00000	732,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		769.00000	698,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		144.00000	169,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,641.00000	1,548,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		16.00000	19,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,627.00000	2,532,000	22.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	22.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,625.00000	3,529,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,525.00000	8,621,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,526.00000	6,622,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		13.00000	10,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,538.00000	4,631,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		57.00000	50,000	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,582.00000	2,671,000	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		256.00000	227,000	20.21	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		781.00000	848,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		669.00000	604,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		194.00000	225,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,497.00000	1,405,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		22.00000	26,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,478.00000	2,383,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	4,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,475.00000	3,380,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		280.00000	249,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		705.00000	770,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,826.00000	7,922,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,827.00000	5,923,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		26.00000	23,000	29.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,851.00000	3,944,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		93.00000	83,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,918.00000	2,004,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		498.00000	443,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		323.00000	364,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,216.00000	1,125,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		41.00000	46,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,180.00000	2,085,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		5.00000	6,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,176.00000	3,080,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,175.00000	4,079,000	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,876.00000	7,972,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,877.00000	5,973,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		26.00000	23,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,901.00000	3,994,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		90.00000	81,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,965.00000	2,052,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		473.00000	420,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		348.00000	391,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,170.00000	1,080,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		45.00000	51,000	16.51	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,131.00000	2,036,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	7,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,126.00000	3,030,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,125.00000	4,029,000	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,126.00000	8,221,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		2.00000	1,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,127.00000	6,222,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		20.00000	17,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,145.00000	4,238,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		76.00000	67,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,201.00000	2,288,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		370.00000	330,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		495.00000	551,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		956.00000	877,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		81.00000	98,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,884.00000	1,790,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	11,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,876.00000	2,781,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,875.00000	3,779,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.81	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	16.20	Put		8,325.00000	8,421,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,326.00000	6,422,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		16.00000	13,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,341.00000	4,434,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		65.00000	58,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,390.00000	2,479,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		307.00000	273,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		632.00000	694,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		804.00000	732,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		129.00000	153,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,690.00000	1,596,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		15.00000	17,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,677.00000	2,582,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,675.00000	3,579,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,475.00000	8,571,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,476.00000	6,572,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		13.00000	11,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,488.00000	4,582,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		59.00000	52,000	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,534.00000	2,623,000	26.34	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	13/09/2010	Foreign Exchange Future	8.35	Call		268.00000	238,000	20.03	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		743.00000	809,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		701.00000	634,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		176.00000	205,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,545.00000	1,453,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		20.00000	24,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,528.00000	2,432,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,525.00000	3,430,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		123.00000	109,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,548.00000	1,630,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		137.00000	122,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,412.00000	1,493,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		899.00000	970,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		224.00000	199,000	20.73	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,022.00000	1,096,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		197.00000	175,000	21.25	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		142.00000	127,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,367.00000	1,448,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		154.00000	137,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,279.00000	1,358,000	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.90870	8.00540		18.37	0.00	0	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		9.00000	8,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,954.00000	8,049,000	32.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		26.00000	23,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,971.00000	6,064,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		59.00000	53,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,004.00000	4,094,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		151.00000	138,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,096.00000	2,179,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		545.00000	496,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		490.00000	537,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,156.00000	1,074,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		101.00000	115,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,069.00000	1,975,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	16,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,060.00000	2,963,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	4,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,056.00000	3,960,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		352.00000	320,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		897.00000	961,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		9.00000	7,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,004.00000	8,098,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		25.00000	22,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,020.00000	6,113,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		58.00000	52,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,053.00000	4,143,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		148.00000	134,000	24.37	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		2,143.00000	2,225,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,115.00000	1,037,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		110.00000	128,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,020.00000	1,927,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	18,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,010.00000	2,914,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,006.00000	3,910,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		9.00000	7,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,054.00000	8,148,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		25.00000	22,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,070.00000	6,163,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		56.00000	51,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,101.00000	4,192,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		143.00000	130,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,188.00000	2,271,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		505.00000	461,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		550.00000	602,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,077.00000	1,000,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		122.00000	141,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,972.00000	1,879,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	20,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,960.00000	2,864,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	5,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,956.00000	3,860,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		9.00000	7,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,104.00000	8,198,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		24.00000	21,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,119.00000	6,212,000	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		55.00000	50,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,150.00000	4,241,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		139.00000	126,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,234.00000	2,317,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		487.00000	444,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		582.00000	635,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,040.00000	965,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		135.00000	156,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,924.00000	1,831,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		19.00000	22,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,911.00000	2,814,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	5,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,907.00000	3,810,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		524.00000	478,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		519.00000	569,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		8.00000	7,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,153.00000	8,248,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		23.00000	20,000	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		6,168.00000	6,261,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		54.00000	48,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,199.00000	4,289,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		136.00000	123,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,281.00000	2,364,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		469.00000	427,000	19.09	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		614.00000	668,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,003.00000	930,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		148.00000	171,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,876.00000	1,784,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		21.00000	25,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,861.00000	2,765,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	6,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,857.00000	3,760,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	1,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		8.00000	7,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,203.00000	8,298,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		23.00000	20,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,218.00000	6,311,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		53.00000	47,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,248.00000	4,338,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		132.00000	119,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,327.00000	2,410,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		452.00000	412,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		647.00000	703,000	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		968.00000	896,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		163.00000	187,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,829.00000	1,737,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		24.00000	28,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,811.00000	2,715,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,807.00000	3,710,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		8.00000	6,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,253.00000	8,347,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		22.00000	19,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,267.00000	6,360,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		51.00000	46,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,296.00000	4,387,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		128.00000	116,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,373.00000	2,457,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		436.00000	397,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		681.00000	738,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		934.00000	863,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		179.00000	204,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,781.00000	1,690,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		26.00000	31,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,762.00000	2,665,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	6,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,757.00000	3,660,000	26.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	1,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		7.00000	6,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,452.00000	8,547,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		20.00000	17,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,465.00000	6,558,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		47.00000	42,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,492.00000	4,583,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		115.00000	104,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,560.00000	2,645,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		378.00000	344,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		823.00000	885,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		805.00000	740,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		250.00000	281,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,595.00000	1,505,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		40.00000	46,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,563.00000	2,467,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	8,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,557.00000	3,461,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		7.00000	6,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,402.00000	8,497,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		20.00000	18,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,415.00000	6,509,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		48.00000	43,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,443.00000	4,534,000	29.38	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	13/12/2010	Foreign Exchange Future	10.40	Call		118.00000	107,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,513.00000	2,598,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		392.00000	356,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		787.00000	847,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		836.00000	769,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		231.00000	260,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,641.00000	1,551,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		36.00000	42,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,613.00000	2,517,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	8,000	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,607.00000	3,511,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		340.00000	310,000	20.39	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		935.00000	1,001,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		7.00000	5,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,502.00000	8,596,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		19.00000	17,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,514.00000	6,608,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		46.00000	41,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,541.00000	4,632,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		112.00000	102,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,607.00000	2,693,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		365.00000	332,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		860.00000	923,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		775.00000	712,000	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	13/12/2010	Foreign Exchange Future	7.50	Put		270.00000	303,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,549.00000	1,460,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		44.00000	51,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,514.00000	2,418,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	9,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,508.00000	3,411,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		421.00000	383,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		716.00000	774,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		10.00000	8,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,855.00000	7,949,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		27.00000	24,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,872.00000	5,965,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		61.00000	56,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,906.00000	3,997,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		159.00000	145,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,004.00000	2,086,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		590.00000	537,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		435.00000	478,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,240.00000	1,154,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		85.00000	95,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,168.00000	2,072,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	13,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,159.00000	3,063,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	23.52	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	13/12/2010	Foreign Exchange Future	3.85	Call		4,156.00000	4,059,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		10.00000	8,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,905.00000	7,999,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		26.00000	24,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,921.00000	6,015,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		60.00000	55,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,955.00000	4,046,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		155.00000	142,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,050.00000	2,133,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		567.00000	516,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		462.00000	507,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,198.00000	1,113,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		93.00000	104,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,119.00000	2,023,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	14,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,109.00000	3,013,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,106.00000	4,010,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		8.00000	6,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,303.00000	8,397,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		22.00000	19,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,317.00000	6,410,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		50.00000	45,000	29.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,345.00000	4,436,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		125.00000	113,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,420.00000	2,504,000	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		900.00000	831,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		195.00000	222,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,734.00000	1,643,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		29.00000	34,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,712.00000	2,616,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	7,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,707.00000	3,610,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		7.00000	6,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,352.00000	8,447,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		21.00000	18,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,366.00000	6,459,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		49.00000	44,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,394.00000	4,485,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		121.00000	110,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,466.00000	2,551,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		406.00000	369,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		751.00000	810,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		867.00000	800,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		212.00000	241,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,688.00000	1,597,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		33.00000	38,000	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,663.00000	2,566,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	7,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,657.00000	3,561,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		15.00000	12,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,060.00000	7,153,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		36.00000	33,000	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,081.00000	5,174,000	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		86.00000	78,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,131.00000	3,219,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		253.00000	230,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,298.00000	1,371,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,955.00000	4,859,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,340.00000	1,414,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		245.00000	223,000	21.83	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		193.00000	175,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,688.00000	1,766,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		230.00000	209,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,425.00000	1,500,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		187.00000	171,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,732.00000	1,812,000	23.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.31470	11.37700		12.95	14,143,375.00	1,250	17,519.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	50.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,623.00000	10,685,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,623.00000	8,685,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	46.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,623.00000	6,685,000	46.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,623.00000	4,685,000	40.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,623.00000	2,685,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,623.00000	1,685,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		10.00000	6,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		633.00000	691,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		398.00000	340,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		21.00000	25,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,377.00000	1,315,000	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,773.00000	10,835,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,773.00000	8,835,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	46.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,773.00000	6,835,000	46.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,773.00000	4,835,000	40.77	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	14.15	Call		0.00000	0,000	32.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,773.00000	2,835,000	32.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,773.00000	1,835,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		6.00000	4,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		779.00000	839,000	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		269.00000	216,000	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		42.00000	51,000	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,227.00000	1,165,000	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,723.00000	10,785,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,723.00000	8,785,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	46.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,723.00000	6,785,000	46.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,723.00000	4,785,000	40.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,723.00000	2,785,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,723.00000	1,785,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		7.00000	4,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		730.00000	789,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		311.00000	255,000	14.61	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		34.00000	40,000	14.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,277.00000	1,215,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,227.00000	2,165,000	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		10,123.00000	10,185,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,123.00000	8,185,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,973.00000	10,035,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,973.00000	8,035,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	44.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,973.00000	6,035,000	44.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,973.00000	4,035,000	38.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,973.00000	2,035,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		3.00000	2,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		976.00000	1,037,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		126.00000	93,000	13.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		99.00000	128,000	13.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,028.00000	966,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	20.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,027.00000	1,965,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,823.00000	9,885,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,823.00000	7,885,000	49.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	44.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,823.00000	5,885,000	44.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,823.00000	3,885,000	37.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,823.00000	1,885,000	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		5.00000	3,000	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		828.00000	888,000	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		230.00000	179,000	13.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		53.00000	64,000	13.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,177.00000	1,115,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,177.00000	2,115,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,873.00000	9,935,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,873.00000	7,935,000	49.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	44.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,873.00000	5,935,000	44.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,873.00000	3,935,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,873.00000	1,935,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		4.00000	3,000	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		877.00000	938,000	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		192.00000	144,000	13.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		65.00000	79,000	13.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,128.00000	1,065,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	0,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,127.00000	2,065,000	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		10,023.00000	10,085,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,023.00000	8,085,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	44.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,023.00000	6,085,000	44.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,023.00000	4,085,000	38.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,023.00000	2,085,000	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	21.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		1,025.00000	1,087,000	21.76	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	11.40	Call		104.00000	75,000	13.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		127.00000	160,000	13.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		978.00000	916,000	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,977.00000	1,915,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		10,273.00000	10,335,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,273.00000	8,335,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,423.00000	10,485,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,423.00000	8,485,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,673.00000	10,735,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,673.00000	8,735,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	46.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,673.00000	6,735,000	46.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,673.00000	4,735,000	40.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,673.00000	1,735,000	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		8.00000	5,000	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		681.00000	740,000	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		354.00000	297,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		27.00000	32,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,327.00000	1,265,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,573.00000	10,635,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,573.00000	8,635,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,523.00000	10,585,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,523.00000	8,585,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,473.00000	10,535,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,473.00000	8,535,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		10,373.00000	10,435,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,373.00000	8,435,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		10,223.00000	10,285,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,223.00000	8,285,000	50.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		10,173.00000	10,235,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,173.00000	8,235,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		10,073.00000	10,135,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,073.00000	8,135,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	44.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,073.00000	6,135,000	44.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,073.00000	4,135,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	29.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,073.00000	2,135,000	29.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		2.00000	1,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		1,075.00000	1,136,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		86.00000	61,000	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		159.00000	196,000	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		929.00000	867,000	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,927.00000	1,865,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,923.00000	9,985,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	50.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,923.00000	7,985,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	44.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,923.00000	5,985,000	44.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,923.00000	4,985,000	41.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	38.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,923.00000	3,985,000	38.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,923.00000	2,985,000	33.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,923.00000	1,985,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		3.00000	2,000	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		926.00000	987,000	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		158.00000	113,000	12.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		81.00000	98,000	12.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,078.00000	1,016,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,077.00000	2,015,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,673.00000	2,735,000	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,523.00000	6,585,000	46.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	43.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,523.00000	5,585,000	43.10	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	15.90	Call		0.00000	0,000	39.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,523.00000	4,585,000	39.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	36.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,523.00000	3,585,000	36.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,523.00000	2,585,000	31.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,000	25.76	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,524.00000	1,585,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		14.00000	9,000	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		537.00000	594,000	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		491.00000	431,000	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		14.00000	16,000	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,477.00000	1,415,000	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,273.00000	6,335,000	45.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	42.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		5,273.00000	5,335,000	42.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,273.00000	4,335,000	39.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		3,273.00000	3,335,000	35.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,273.00000	2,335,000	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	23.76	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		1,274.00000	1,336,000	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		39.00000	26,000	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		312.00000	361,000	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		731.00000	670,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	5,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,727.00000	1,665,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,373.00000	6,435,000	45.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	42.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,373.00000	5,435,000	42.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,373.00000	4,435,000	39.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	35.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,373.00000	3,435,000	35.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,373.00000	2,435,000	31.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,374.00000	1,436,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		26.00000	17,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		399.00000	452,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		634.00000	573,000	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		7.00000	8,000	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,627.00000	1,565,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	21.03	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	17.55	Call		0.00000	0,000	45.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,173.00000	6,235,000	45.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	42.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		5,173.00000	5,235,000	42.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,173.00000	4,235,000	38.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		3,173.00000	3,235,000	34.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,173.00000	2,235,000	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		2.00000	1,000	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		1,175.00000	1,236,000	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		58.00000	40,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		231.00000	275,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		830.00000	768,000	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3.00000	3,000	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,827.00000	1,765,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	45.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,473.00000	6,535,000	45.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	42.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,473.00000	5,535,000	42.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,473.00000	4,535,000	39.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	36.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,473.00000	3,535,000	36.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,473.00000	2,535,000	31.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,474.00000	1,535,000	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		17.00000	11,000	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		490.00000	546,000	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		538.00000	477,000	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		11.00000	12,000	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,527.00000	1,465,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	46.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,573.00000	6,635,000	46.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	43.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,573.00000	5,635,000	43.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,573.00000	4,635,000	40.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,573.00000	3,635,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,573.00000	2,635,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,574.00000	1,635,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		12.00000	8,000	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		585.00000	643,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		444.00000	385,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		17.00000	20,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,427.00000	1,365,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	45.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,423.00000	6,485,000	45.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	42.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,423.00000	5,485,000	42.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,423.00000	4,485,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,423.00000	3,485,000	35.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	31.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,423.00000	2,485,000	31.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,424.00000	1,486,000	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		21.00000	14,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		444.00000	499,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		586.00000	525,000	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		9.00000	10,000	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,577.00000	1,515,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,323.00000	6,385,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	42.48	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	16.70	Put		5,323.00000	5,385,000	42.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,323.00000	4,385,000	39.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	35.38	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,323.00000	3,385,000	35.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,323.00000	2,385,000	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,324.00000	1,386,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		32.00000	21,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		355.00000	406,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		682.00000	621,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	6,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,677.00000	1,615,000	21.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	21.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,223.00000	6,285,000	45.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	42.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		5,223.00000	5,285,000	42.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,223.00000	4,285,000	39.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		3,223.00000	3,285,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,223.00000	2,285,000	30.34	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	12.60	Call		1.00000	1,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,224.00000	1,286,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		47.00000	32,000	15.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		270.00000	317,000	15.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		780.00000	719,000	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3.00000	4,000	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,777.00000	1,715,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	44.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,123.00000	6,185,000	44.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		5,123.00000	5,185,000	41.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,123.00000	4,185,000	38.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,123.00000	3,185,000	34.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	1,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,125.00000	1,186,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		71.00000	49,000	14.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		194.00000	234,000	14.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		879.00000	817,000	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	2,000	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,877.00000	1,815,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	29.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,123.00000	2,185,000	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		9,223.00000	9,285,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	48.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		7,223.00000	7,285,000	48.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,777.00000	2,715,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		9,123.00000	9,185,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	47.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		7,123.00000	7,185,000	47.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,877.00000	2,815,000	30.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	30.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		9,173.00000	9,235,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		7,173.00000	7,235,000	47.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,827.00000	2,765,000	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,423.00000	9,485,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	48.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,423.00000	7,485,000	48.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,577.00000	2,515,000	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	26.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,523.00000	9,585,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	48.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,523.00000	7,585,000	48.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,477.00000	2,415,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,473.00000	9,535,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	48.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,473.00000	7,535,000	48.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,527.00000	2,465,000	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,573.00000	9,635,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	49.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,573.00000	7,635,000	49.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,427.00000	2,365,000	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,723.00000	9,785,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	49.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,723.00000	7,785,000	49.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	43.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,723.00000	5,785,000	43.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	37.21	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,723.00000	3,785,000	37.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,277.00000	2,215,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,773.00000	9,835,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	49.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,773.00000	7,835,000	49.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	43.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,773.00000	5,835,000	43.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,773.00000	3,835,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,673.00000	9,735,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	49.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,673.00000	7,735,000	49.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	43.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,673.00000	5,735,000	43.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,673.00000	3,735,000	36.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,327.00000	2,265,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,973.00000	9,035,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,973.00000	7,035,000	47.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,973.00000	5,035,000	41.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,973.00000	3,035,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,027.00000	2,965,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,427.00000	3,365,000	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,377.00000	2,315,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,377.00000	3,315,000	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,527.00000	3,465,000	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,327.00000	3,265,000	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		9,273.00000	9,335,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	48.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		7,273.00000	7,335,000	48.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,727.00000	2,665,000	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,227.00000	3,165,000	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	50.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,823.00000	8,885,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	46.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,823.00000	6,885,000	46.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,823.00000	4,885,000	40.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,823.00000	2,885,000	33.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,177.00000	3,115,000	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		9,073.00000	9,135,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	47.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		7,073.00000	7,135,000	47.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		5,073.00000	5,135,000	41.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		3,073.00000	3,135,000	34.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,927.00000	2,865,000	31.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	31.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		9,323.00000	9,385,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	48.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		7,323.00000	7,385,000	48.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,677.00000	2,615,000	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		9,023.00000	9,085,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	47.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		7,023.00000	7,085,000	47.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		5,023.00000	5,085,000	41.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		3,023.00000	3,085,000	34.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,977.00000	2,915,000	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,373.00000	9,435,000	50.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	48.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,373.00000	7,435,000	48.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,627.00000	2,565,000	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.50570	11.56790		15.57	11,298,597.40	982	16,574.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,482.00000	10,544,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,482.00000	8,544,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,782.00000	10,844,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,782.00000	8,844,000	30.68	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	21.85	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,282.00000	10,344,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,282.00000	8,344,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,283.00000	6,345,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		4.00000	4,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,286.00000	4,348,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,132.00000	10,194,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,132.00000	8,194,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,133.00000	6,195,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		4.00000	4,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,136.00000	4,198,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,032.00000	10,094,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,032.00000	8,094,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		60.00000	54,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,092.00000	2,148,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		139.00000	127,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,171.00000	1,221,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,027.00000	973,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		59.00000	67,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,978.00000	1,917,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		10.00000	11,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,832.00000	9,894,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	30.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,832.00000	7,894,000	30.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,882.00000	9,944,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,882.00000	7,944,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		160.00000	146,000	18.80	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,042.00000	1,090,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		442.00000	406,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		324.00000	350,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,162.00000	1,103,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		44.00000	47,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,126.00000	2,064,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		8.00000	8,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,332.00000	10,394,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,333.00000	6,395,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		4.00000	3,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,336.00000	4,397,000	24.26	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	22.10	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,532.00000	10,594,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,532.00000	8,594,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,533.00000	6,595,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,682.00000	10,744,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,682.00000	8,744,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		193.00000	177,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		875.00000	921,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		553.00000	512,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		235.00000	256,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,349.00000	1,290,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		31.00000	34,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,732.00000	10,794,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,732.00000	8,794,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		524.00000	484,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		256.00000	278,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,302.00000	1,243,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		34.00000	37,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	30.68	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	22.20	Put		10,632.00000	10,694,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,632.00000	8,694,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		29.00000	26,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,661.00000	2,720,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		83.00000	77,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,715.00000	1,771,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		203.00000	186,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		835.00000	880,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		584.00000	541,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		216.00000	235,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,397.00000	1,337,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		29.00000	31,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,582.00000	10,644,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,583.00000	6,645,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		3.00000	3,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,585.00000	4,647,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,432.00000	10,494,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,432.00000	8,494,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,382.00000	10,444,000	30.68	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	19.95	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,382.00000	8,444,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,383.00000	6,445,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		4.00000	3,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,386.00000	4,447,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,232.00000	10,294,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,232.00000	8,294,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,233.00000	6,295,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		4.00000	4,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,236.00000	4,298,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		303.00000	279,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		535.00000	573,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		865.00000	814,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		97.00000	108,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,782.00000	1,721,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		14.00000	15,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,182.00000	10,244,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,182.00000	8,244,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.68	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	21.65	Put		10,082.00000	10,144,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,082.00000	8,144,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		57.00000	51,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,139.00000	2,195,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		354.00000	326,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		436.00000	470,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		986.00000	932,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		68.00000	76,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,982.00000	10,044,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,982.00000	8,044,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		1.00000	1,000	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,483.00000	6,545,000	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		2.00000	2,000	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,484.00000	5,546,000	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		3.00000	3,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,485.00000	4,547,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		10.00000	8,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,492.00000	3,552,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		64.00000	58,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,046.00000	2,102,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		145.00000	133,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,127.00000	1,177,000	19.14	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	11.55	Call		393.00000	363,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		375.00000	407,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,070.00000	1,015,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		52.00000	59,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,027.00000	1,966,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		9.00000	10,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		27.00000	24,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,709.00000	2,768,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		1.00000	1,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,033.00000	7,095,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		2.00000	2,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,034.00000	5,096,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		5.00000	4,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,037.00000	4,098,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		224.00000	205,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		756.00000	799,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		648.00000	603,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		180.00000	197,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		1.00000	1,000	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,933.00000	6,995,000	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		98.00000	90,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,530.00000	1,584,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		247.00000	227,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		679.00000	721,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		716.00000	669,000	15.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		148.00000	163,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,588.00000	1,528,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		20.00000	22,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,633.00000	6,695,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		2.00000	1,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,634.00000	5,695,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,635.00000	4,697,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		8.00000	7,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,640.00000	3,701,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		54.00000	48,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,186.00000	2,242,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		127.00000	116,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,259.00000	1,310,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		336.00000	310,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		468.00000	504,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		944.00000	891,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		76.00000	85,000	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,880.00000	1,819,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		12.00000	13,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		288.00000	265,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		570.00000	609,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		826.00000	776,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		108.00000	120,000	15.04	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	9.85	Call		1,734.00000	1,673,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		16.00000	17,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		1.00000	1,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,083.00000	6,145,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		2.00000	2,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,084.00000	5,146,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		87.00000	80,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,669.00000	1,724,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		213.00000	195,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		795.00000	839,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,444.00000	1,384,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		26.00000	28,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,983.00000	7,045,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,984.00000	5,046,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		5.00000	4,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,987.00000	4,048,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		35.00000	31,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,517.00000	2,575,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		94.00000	86,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,576.00000	1,630,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		235.00000	216,000	17.44	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		717.00000	760,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		682.00000	636,000	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	14/06/2010	Foreign Exchange Future	11.05	Put		164.00000	180,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,540.00000	1,480,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		22.00000	24,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		1.00000	1,000	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,883.00000	6,945,000	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,883.00000	5,945,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		3.00000	2,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,885.00000	4,946,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		6.00000	5,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,888.00000	3,949,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		102.00000	94,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,484.00000	1,538,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		260.00000	239,000	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		642.00000	683,000	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		752.00000	704,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		134.00000	148,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,637.00000	1,576,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		19.00000	20,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		107.00000	98,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,439.00000	1,492,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		274.00000	252,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		606.00000	646,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,685.00000	1,624,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		17.00000	18,000	16.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,683.00000	6,745,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		2.00000	1,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,684.00000	5,745,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,685.00000	4,747,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		7.00000	6,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,689.00000	3,750,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		121.00000	111,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,303.00000	1,355,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		319.00000	294,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		501.00000	538,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		904.00000	852,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		86.00000	96,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,831.00000	1,770,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		13.00000	14,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		50.00000	45,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,232.00000	2,289,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,433.00000	6,495,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		2.00000	2,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,434.00000	5,496,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		4.00000	3,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,436.00000	4,497,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		10.00000	9,000	23.19	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	15.00	Put		3,442.00000	3,503,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		69.00000	63,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,951.00000	2,007,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,183.00000	6,245,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		2.00000	2,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,184.00000	5,246,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		4.00000	4,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,186.00000	4,248,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		14.00000	13,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,196.00000	3,257,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		80.00000	74,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,762.00000	1,818,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,983.00000	6,045,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		496.00000	457,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		278.00000	301,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,255.00000	1,196,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		37.00000	40,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,225.00000	2,163,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		7.00000	7,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,833.00000	5,895,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		3.00000	2,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,835.00000	4,896,000	25.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		22.00000	20,000	22.86	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,854.00000	2,914,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		468.00000	431,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		300.00000	325,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,208.00000	1,149,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		40.00000	43,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		2.00000	2,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,934.00000	4,996,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		5.00000	5,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,937.00000	3,999,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		20.00000	17,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,952.00000	3,011,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		67.00000	61,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,999.00000	2,055,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		152.00000	139,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,084.00000	1,133,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		417.00000	382,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		349.00000	376,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,116.00000	1,057,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		48.00000	51,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,077.00000	2,015,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		9.00000	9,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,332.00000	8,394,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,833.00000	6,895,000	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		2.00000	2,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,334.00000	5,396,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		6.00000	5,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,838.00000	3,899,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		42.00000	37,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,374.00000	2,431,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		167.00000	153,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		999.00000	1,047,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		789.00000	739,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		121.00000	133,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,175.00000	2,114,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	8,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,669.00000	3,607,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		37.00000	33,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,469.00000	2,527,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,582.00000	8,644,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	1,000	29.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,083.00000	7,145,000	29.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		2.00000	1,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,584.00000	5,645,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		5.00000	4,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,087.00000	4,148,000	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		31.00000	27,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,613.00000	2,671,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		133.00000	122,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,215.00000	1,266,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		615.00000	572,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		197.00000	216,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,929.00000	1,868,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		11.00000	12,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,419.00000	3,357,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,032.00000	9,094,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	0,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,533.00000	7,594,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,033.00000	6,095,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		3.00000	3,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,535.00000	4,597,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		17.00000	15,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,049.00000	3,109,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		90.00000	83,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,622.00000	1,677,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		373.00000	344,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		405.00000	438,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,492.00000	1,432,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		24.00000	26,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,970.00000	2,908,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		1.00000	1,000	28.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,733.00000	6,795,000	28.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		2.00000	1,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,734.00000	5,795,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		3.00000	3,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,735.00000	4,797,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		7.00000	6,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,739.00000	3,800,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		25.00000	22,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,757.00000	2,816,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		47.00000	42,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,279.00000	2,336,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		77.00000	71,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,809.00000	1,865,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		116.00000	106,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,348.00000	1,400,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		184.00000	169,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		916.00000	963,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		33.00000	29,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,565.00000	2,623,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		1.00000	1,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,783.00000	6,845,000	28.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,783.00000	5,845,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		3.00000	2,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,785.00000	4,846,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		6.00000	6,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,788.00000	3,850,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		45.00000	40,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,327.00000	2,384,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		74.00000	68,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,856.00000	1,912,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		111.00000	102,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,393.00000	1,446,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		175.00000	161,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		957.00000	1,005,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		39.00000	35,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,421.00000	2,479,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	27.44	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,933.00000	5,995,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		72.00000	66,000	22.03	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,904.00000	1,960,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		24.00000	21,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,806.00000	2,865,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,232.00000	9,294,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	1,000	29.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,233.00000	7,295,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		2.00000	2,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,234.00000	5,296,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		13.00000	12,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,245.00000	3,306,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,771.00000	2,709,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,132.00000	9,194,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	1,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,133.00000	7,195,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		2.00000	2,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,134.00000	5,196,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		15.00000	13,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,147.00000	3,207,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,871.00000	2,809,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,182.00000	9,244,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	1,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,183.00000	7,245,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,821.00000	2,759,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,432.00000	9,494,000	30.68	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	19.00	Call		1.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,433.00000	7,494,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,572.00000	2,510,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,532.00000	9,594,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		2.00000	2,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,534.00000	5,596,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		9.00000	8,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,541.00000	3,602,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,473.00000	2,411,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	5,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,482.00000	9,544,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	0,000	29.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,483.00000	7,544,000	29.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,522.00000	2,461,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	5,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,582.00000	9,644,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	0,000	30.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,583.00000	7,644,000	30.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		8.00000	7,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,590.00000	3,651,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,423.00000	2,361,000	19.79	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	9.15	Put		5.00000	5,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,732.00000	9,794,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	30.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,732.00000	7,794,000	30.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,274.00000	2,213,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	7,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,782.00000	9,844,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	30.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,782.00000	7,844,000	30.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,682.00000	9,744,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	30.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,682.00000	7,744,000	30.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,324.00000	2,262,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	6,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,982.00000	9,044,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		18.00000	16,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,000.00000	3,060,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,020.00000	2,958,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,374.00000	2,312,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	6,000	19.59	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	14/06/2010	Foreign Exchange Future	8.20	Call		3,369.00000	3,307,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,519.00000	3,457,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,319.00000	3,257,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,282.00000	9,344,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	29.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,283.00000	7,345,000	29.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,284.00000	5,346,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		13.00000	11,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,295.00000	3,355,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,721.00000	2,659,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,082.00000	9,144,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		16.00000	14,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,098.00000	3,158,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,920.00000	2,858,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,220.00000	3,157,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.68	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	20.40	Put		8,832.00000	8,894,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,170.00000	3,108,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,332.00000	9,394,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,333.00000	7,395,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		12.00000	10,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,344.00000	3,404,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,672.00000	2,610,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,932.00000	9,994,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,932.00000	7,994,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,382.00000	9,444,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	29.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,383.00000	7,445,000	29.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,384.00000	5,446,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		11.00000	10,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,393.00000	3,454,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,622.00000	2,560,000	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	20.62	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	21.20	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,632.00000	9,694,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	0,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,633.00000	7,694,000	30.19	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.69770	11.76090		16.52	0.00	0	1,304.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		300.00000	310,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,269.00000	1,342,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		318.00000	297,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,337.00000	1,379,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		314.00000	293,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,233.00000	1,275,000	19.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08460	0.08540		22.68	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		551.00000	474,000	22.68	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		11.00000	14,000	22.68	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		26.00000	15,000	24.80	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		486.00000	555,000	24.80	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,540.00000	1,460,000	35.61	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	35.61	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08610	0.08690		24.76	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		815.00000	752,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		125.00000	142,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		332.00000	297,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		642.00000	687,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,702.00000	1,624,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		12.00000	14,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.25970	10.30740		11.49	164,155.20	16	21,516.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,343.00000	9,390,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	43.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,343.00000	7,390,000	43.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,343.00000	5,390,000	40.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,343.00000	3,390,000	33.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	23.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,343.00000	1,390,000	23.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		16.00000	11,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		359.00000	401,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		659.00000	611,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2.00000	1,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,657.00000	1,610,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,657.00000	2,610,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,593.00000	9,640,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	43.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,593.00000	7,640,000	43.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,693.00000	9,740,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	43.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,693.00000	7,740,000	43.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,443.00000	9,490,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	43.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,443.00000	7,490,000	43.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.50	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,293.00000	2,340,000	29.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,243.00000	9,290,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	43.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,243.00000	7,290,000	43.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	39.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,243.00000	5,290,000	39.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,243.00000	3,290,000	32.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	22.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,243.00000	1,290,000	22.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		27.00000	18,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		270.00000	308,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		758.00000	711,000	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,757.00000	1,710,000	16.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,757.00000	2,710,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		9,093.00000	9,140,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	43.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		7,093.00000	7,140,000	43.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	39.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		5,093.00000	5,140,000	39.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		3,093.00000	3,140,000	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1.00000	0,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		1,094.00000	1,140,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		58.00000	41,000	12.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		151.00000	181,000	12.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		908.00000	860,000	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		1,907.00000	1,860,000	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		2,907.00000	2,860,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,143.00000	9,190,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	43.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,143.00000	7,190,000	43.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	39.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,143.00000	5,190,000	39.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,143.00000	3,190,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,144.00000	1,190,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		45.00000	31,000	13.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		188.00000	221,000	13.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		858.00000	810,000	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,857.00000	1,810,000	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,857.00000	2,810,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,493.00000	9,540,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	43.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,493.00000	7,540,000	43.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,743.00000	9,790,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	43.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,743.00000	7,790,000	43.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,793.00000	9,840,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	44.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,793.00000	7,840,000	44.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,643.00000	9,690,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	43.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,643.00000	7,690,000	43.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,543.00000	9,590,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	43.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,543.00000	7,590,000	43.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,393.00000	9,440,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	43.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,393.00000	7,440,000	43.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,293.00000	9,340,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	43.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,293.00000	7,340,000	43.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,293.00000	5,340,000	39.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,293.00000	3,340,000	32.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	22.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,293.00000	1,340,000	22.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		21.00000	14,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		314.00000	354,000	14.43	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	9.60	Call		709.00000	661,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,707.00000	1,660,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,707.00000	2,660,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,193.00000	9,240,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	43.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,193.00000	7,240,000	43.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		9,043.00000	9,090,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	43.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		7,043.00000	7,090,000	43.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	39.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		5,043.00000	5,090,000	39.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		4,043.00000	4,090,000	35.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	32.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		3,043.00000	3,090,000	32.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		2,043.00000	2,090,000	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1.00000	0,000	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		1,044.00000	1,090,000	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		74.00000	54,000	12.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		117.00000	144,000	12.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		958.00000	910,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		1,957.00000	1,910,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		2,957.00000	2,910,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,193.00000	5,240,000	39.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,193.00000	4,240,000	36.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,193.00000	3,240,000	32.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,193.00000	2,240,000	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	22.00	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,193.00000	1,240,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		35.00000	24,000	13.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		228.00000	264,000	13.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		808.00000	760,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,807.00000	1,760,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,807.00000	2,760,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,393.00000	5,440,000	40.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	36.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,393.00000	4,440,000	36.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,393.00000	3,440,000	33.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,393.00000	2,440,000	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,393.00000	1,440,000	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		13.00000	8,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		406.00000	448,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		610.00000	562,000	15.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		3.00000	2,000	15.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,607.00000	1,560,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,607.00000	2,560,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,443.00000	5,490,000	40.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,443.00000	4,490,000	36.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,443.00000	3,490,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	30.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,443.00000	2,490,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,443.00000	1,490,000	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		10.00000	6,000	15.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		453.00000	496,000	15.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		561.00000	513,000	15.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		4.00000	3,000	15.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,557.00000	1,510,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,557.00000	2,510,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,643.00000	5,690,000	41.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	37.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,643.00000	4,690,000	37.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,643.00000	3,690,000	34.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,643.00000	2,690,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,643.00000	1,690,000	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		4.00000	2,000	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		647.00000	692,000	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		369.00000	323,000	13.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		12.00000	13,000	13.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,357.00000	1,310,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,357.00000	2,310,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,693.00000	5,740,000	41.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,693.00000	4,740,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,693.00000	3,740,000	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,693.00000	2,740,000	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,693.00000	1,740,000	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		3.00000	2,000	17.79	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		696.00000	742,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		323.00000	278,000	13.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		16.00000	18,000	13.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,307.00000	1,260,000	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,307.00000	2,260,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,543.00000	5,590,000	40.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,543.00000	4,590,000	37.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,543.00000	3,590,000	33.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,543.00000	2,590,000	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,543.00000	1,590,000	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		6.00000	4,000	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		549.00000	594,000	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		464.00000	416,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	6,000	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,457.00000	1,410,000	17.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,457.00000	2,410,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,493.00000	5,540,000	40.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,493.00000	4,540,000	37.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,493.00000	3,540,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,493.00000	2,540,000	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,493.00000	1,540,000	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	10.80	Call		8.00000	5,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		501.00000	545,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		512.00000	465,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		5.00000	5,000	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,507.00000	1,460,000	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,507.00000	2,460,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,593.00000	5,640,000	41.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	37.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,593.00000	4,640,000	37.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,593.00000	3,640,000	33.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,593.00000	2,640,000	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,593.00000	1,640,000	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		5.00000	3,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		598.00000	643,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		416.00000	369,000	14.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		9.00000	9,000	14.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,407.00000	1,360,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,407.00000	2,360,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,843.00000	5,890,000	41.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	38.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,843.00000	4,890,000	38.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,843.00000	3,890,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,843.00000	2,890,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,843.00000	1,890,000	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	1,000	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		845.00000	891,000	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		196.00000	155,000	12.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		39.00000	45,000	12.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,157.00000	1,110,000	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,157.00000	2,110,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,743.00000	5,790,000	41.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	38.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,743.00000	4,790,000	38.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,743.00000	3,790,000	34.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,743.00000	2,790,000	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,743.00000	1,790,000	26.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	2,000	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		745.00000	792,000	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		279.00000	235,000	12.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		22.00000	25,000	12.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,257.00000	1,210,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,257.00000	2,210,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,793.00000	5,840,000	41.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	38.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,793.00000	4,840,000	38.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,793.00000	3,840,000	34.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,793.00000	2,840,000	31.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	1,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		795.00000	841,000	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		236.00000	194,000	12.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		29.00000	34,000	12.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,207.00000	1,160,000	18.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	18.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,207.00000	2,160,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,893.00000	5,940,000	42.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,893.00000	4,940,000	38.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,893.00000	3,940,000	34.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,893.00000	2,940,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,893.00000	1,940,000	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		894.00000	941,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		159.00000	121,000	11.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		52.00000	61,000	11.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,107.00000	1,060,000	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,107.00000	2,060,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,943.00000	5,990,000	42.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	38.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,943.00000	4,990,000	38.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,943.00000	3,990,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,943.00000	2,990,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,943.00000	1,990,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	19.90	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		944.00000	991,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		124.00000	90,000	11.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		67.00000	80,000	11.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,058.00000	1,010,000	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,057.00000	2,010,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,793.00000	1,840,000	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,843.00000	8,890,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	43.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,843.00000	6,890,000	43.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,157.00000	3,110,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,993.00000	9,040,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	43.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,993.00000	7,040,000	43.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	38.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,993.00000	5,040,000	38.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,993.00000	3,040,000	31.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1.00000	1,000	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		994.00000	1,041,000	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		94.00000	70,000	11.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		87.00000	110,000	11.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,008.00000	960,000	18.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	18.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,007.00000	1,960,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,007.00000	2,960,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,943.00000	8,990,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	43.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,943.00000	6,990,000	43.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,057.00000	3,010,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,793.00000	8,840,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	43.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,793.00000	6,840,000	43.10	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	7.10	Call		3,207.00000	3,160,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,893.00000	8,940,000	44.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	43.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,893.00000	6,940,000	43.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,107.00000	3,060,000	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.43790	10.48570		13.86	313,137.00	30	13,175.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		44.00000	41,000	19.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,658.00000	1,703,000	19.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		54.00000	50,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,468.00000	1,512,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		49.00000	45,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,563.00000	1,607,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,814.00000	8,862,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,814.00000	6,862,000	28.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,815.00000	4,863,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		9.00000	8,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,823.00000	2,870,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		108.00000	100,000	16.82	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		922.00000	962,000	16.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		403.00000	374,000	13.64	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		217.00000	236,000	13.64	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,200.00000	1,152,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		14.00000	14,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,188.00000	2,140,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	2,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,186.00000	3,138,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,114.00000	9,162,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,114.00000	7,162,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,000	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,115.00000	5,162,000	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		6.00000	5,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,120.00000	3,167,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		75.00000	70,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,189.00000	1,232,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		266.00000	246,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		380.00000	408,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		916.00000	872,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		30.00000	34,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,890.00000	1,842,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	4,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,886.00000	2,839,000	21.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,214.00000	9,262,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,214.00000	7,262,000	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,000	24.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,215.00000	5,262,000	24.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		5.00000	4,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,219.00000	3,266,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		67.00000	62,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,281.00000	1,324,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		233.00000	215,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		447.00000	477,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		829.00000	786,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		43.00000	48,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,791.00000	1,743,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	5,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,787.00000	2,739,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,864.00000	8,912,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,864.00000	6,912,000	28.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,865.00000	4,913,000	24.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		8.00000	8,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,872.00000	2,920,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		101.00000	94,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		965.00000	1,006,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		376.00000	348,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		240.00000	260,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,151.00000	1,103,000	12.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		15.00000	15,000	12.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,138.00000	2,091,000	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	3,000	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,136.00000	3,088,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,914.00000	8,962,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,914.00000	6,962,000	28.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,915.00000	4,963,000	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		8.00000	7,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,922.00000	2,969,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		95.00000	88,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,009.00000	1,050,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		351.00000	324,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		265.00000	286,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,103.00000	1,055,000	12.64	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	9.40	Put		17.00000	17,000	12.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,089.00000	2,041,000	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	3,000	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,086.00000	3,038,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,064.00000	9,112,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,064.00000	7,112,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,065.00000	5,113,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		6.00000	6,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,070.00000	3,118,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		80.00000	74,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,144.00000	1,186,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		284.00000	263,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		348.00000	375,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		961.00000	916,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		25.00000	28,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,940.00000	1,892,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	4,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,936.00000	2,889,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,964.00000	9,012,000	31.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,964.00000	7,012,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,965.00000	5,013,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		7.00000	6,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,971.00000	3,018,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		90.00000	83,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,054.00000	1,095,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		326.00000	301,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		290.00000	313,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,054.00000	1,007,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		18.00000	19,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,039.00000	1,991,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	3,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,036.00000	2,988,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,014.00000	9,062,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,014.00000	7,062,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,015.00000	5,063,000	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		7.00000	6,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,021.00000	3,068,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		85.00000	78,000	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,099.00000	1,140,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		303.00000	281,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		317.00000	343,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,006.00000	961,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		20.00000	23,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,989.00000	1,942,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	4,000	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,986.00000	2,938,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,364.00000	9,412,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,364.00000	7,412,000	29.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,364.00000	5,412,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		4.00000	3,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,368.00000	3,415,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		57.00000	53,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,421.00000	1,465,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		191.00000	176,000	15.25	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		555.00000	588,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		706.00000	666,000	12.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		70.00000	78,000	12.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,642.00000	1,594,000	15.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	6,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,637.00000	2,589,000	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,314.00000	9,362,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,314.00000	7,362,000	29.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,314.00000	5,362,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		4.00000	4,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,318.00000	3,366,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		60.00000	56,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,374.00000	1,418,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		204.00000	188,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		518.00000	550,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		746.00000	705,000	12.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		60.00000	67,000	12.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,692.00000	1,644,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	6,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,687.00000	2,639,000	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,414.00000	9,462,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,414.00000	7,462,000	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,414.00000	5,462,000	25.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		4.00000	3,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,418.00000	3,465,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		179.00000	165,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		593.00000	627,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		668.00000	628,000	13.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		82.00000	90,000	13.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,593.00000	1,545,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	7,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,587.00000	2,539,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,464.00000	9,512,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,464.00000	7,512,000	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,464.00000	5,512,000	25.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	3,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,467.00000	3,515,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		51.00000	48,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,515.00000	1,560,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		168.00000	155,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		632.00000	667,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		630.00000	592,000	13.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		94.00000	104,000	13.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,543.00000	1,496,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	8,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,537.00000	2,489,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,264.00000	9,312,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,264.00000	7,312,000	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,264.00000	5,312,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		5.00000	4,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,269.00000	3,316,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		64.00000	59,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,328.00000	1,371,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		218.00000	201,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		482.00000	513,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		787.00000	745,000	12.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		51.00000	57,000	12.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,741.00000	1,693,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	5,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,737.00000	2,689,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,514.00000	9,562,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,514.00000	7,562,000	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,514.00000	5,562,000	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	3,000	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,517.00000	3,565,000	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		157.00000	145,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		671.00000	707,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		594.00000	556,000	13.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		108.00000	118,000	13.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,494.00000	1,446,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	8,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,487.00000	2,439,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,664.00000	9,712,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,664.00000	7,712,000	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,664.00000	5,712,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,666.00000	3,714,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		42.00000	39,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,706.00000	1,751,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		130.00000	120,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		794.00000	832,000	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		492.00000	459,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		156.00000	171,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,346.00000	1,299,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	11,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,338.00000	2,290,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	18.77	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.61470	10.66300		14.87	530,735.00	50	555.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		210.00000	201,000	17.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,212.00000	1,251,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.78650	10.83580		15.44	0.00	0	160.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		5.00000	5,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,369.00000	9,419,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		17.00000	18,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,381.00000	7,432,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		47.00000	47,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,411.00000	5,461,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		104.00000	103,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,468.00000	3,517,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		264.00000	256,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,628.00000	1,670,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		468.00000	451,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		832.00000	865,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		913.00000	877,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		277.00000	291,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,691.00000	1,644,000	13.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		55.00000	58,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,652.00000	2,602,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	16,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		285.00000	277,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,499.00000	1,541,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		5.00000	5,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,419.00000	9,469,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		17.00000	17,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,431.00000	7,481,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		46.00000	46,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,460.00000	5,510,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		102.00000	101,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,516.00000	3,565,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		257.00000	250,000	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,671.00000	1,714,000	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		454.00000	437,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		868.00000	901,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		883.00000	848,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		297.00000	312,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,646.00000	1,599,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		60.00000	63,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,602.00000	2,553,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	17,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		3.00000	3,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,117.00000	10,167,000	27.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		11.00000	12,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,125.00000	8,176,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		35.00000	35,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,149.00000	6,199,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		79.00000	78,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,193.00000	4,242,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		183.00000	179,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,297.00000	2,343,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		301.00000	292,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,415.00000	1,456,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		548.00000	527,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		662.00000	691,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,075.00000	1,035,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		189.00000	199,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,920.00000	1,872,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		34.00000	36,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		3.00000	4,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,017.00000	10,068,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		12.00000	12,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,026.00000	8,076,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		38.00000	37,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,052.00000	6,101,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		82.00000	82,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,096.00000	4,146,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		192.00000	188,000	20.48	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	13/12/2010	Foreign Exchange Future	12.85	Put		2,206.00000	2,252,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		318.00000	308,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,332.00000	1,372,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		585.00000	562,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		599.00000	626,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,145.00000	1,104,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		159.00000	168,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,013.00000	1,966,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		27.00000	30,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		6.00000	6,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,170.00000	9,220,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		19.00000	20,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,183.00000	7,234,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		51.00000	51,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,215.00000	5,265,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		113.00000	112,000	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,277.00000	3,326,000	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		293.00000	284,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,457.00000	1,498,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		531.00000	511,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		695.00000	725,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,041.00000	1,002,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		205.00000	216,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,873.00000	1,826,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		37.00000	40,000	14.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,849.00000	2,800,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	14,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		5.00000	6,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,269.00000	9,320,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		18.00000	19,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,282.00000	7,333,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		49.00000	49,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,313.00000	5,363,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		108.00000	107,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,372.00000	3,421,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		278.00000	270,000	18.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,542.00000	1,584,000	18.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		498.00000	480,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		762.00000	794,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		975.00000	938,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		239.00000	252,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,781.00000	1,734,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		45.00000	48,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,750.00000	2,701,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	15,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		4.00000	5,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,568.00000	9,619,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		15.00000	16,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,579.00000	7,630,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		44.00000	44,000	26.34	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	16.40	Put		5,608.00000	5,658,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		96.00000	96,000	23.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,660.00000	3,710,000	23.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		238.00000	232,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,802.00000	1,846,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		414.00000	399,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		978.00000	1,013,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		798.00000	766,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		362.00000	380,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,514.00000	1,468,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		78.00000	82,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,455.00000	2,405,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	19,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		4.00000	4,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,718.00000	9,768,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		14.00000	15,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,728.00000	7,779,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		42.00000	42,000	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,756.00000	5,806,000	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		91.00000	91,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,805.00000	3,855,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		221.00000	216,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,935.00000	1,980,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		378.00000	365,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,092.00000	1,129,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		720.00000	691,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		434.00000	455,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,387.00000	1,341,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		101.00000	105,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,307.00000	2,258,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		21.00000	22,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		6.00000	7,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,020.00000	9,071,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		21.00000	21,000	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,035.00000	7,085,000	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		54.00000	54,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,068.00000	5,118,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		120.00000	119,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,134.00000	3,183,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,998.00000	2,948,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	12,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		6.00000	6,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,070.00000	9,120,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		20.00000	21,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,084.00000	7,135,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		53.00000	53,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,117.00000	5,167,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		118.00000	116,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,182.00000	3,230,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		310.00000	300,000	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,374.00000	1,414,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		566.00000	544,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		630.00000	658,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,110.00000	1,069,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		174.00000	183,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,966.00000	1,919,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		30.00000	33,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,948.00000	2,899,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	13,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		6.00000	6,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,120.00000	9,170,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		20.00000	20,000	27.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,134.00000	7,184,000	27.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		52.00000	52,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,166.00000	5,216,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		115.00000	114,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,229.00000	3,278,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,899.00000	2,849,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	13,000	17.48	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			336.14800	336.95100			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			310.36700	311.05700			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			310.50100	311.19800			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.78400	6.86880		13.75	0.00	0	13,612.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,931.00000	8,016,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	56.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,931.00000	6,016,000	56.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	47.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,931.00000	4,016,000	47.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	37.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,931.00000	2,016,000	37.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,069.00000	984,000	25.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,069.00000	1,984,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,069.00000	2,984,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,069.00000	3,984,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,031.00000	8,116,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	56.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,031.00000	6,116,000	56.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,031.00000	4,116,000	47.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	37.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,031.00000	2,116,000	37.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		969.00000	884,000	23.96	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	23.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,969.00000	1,884,000	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,969.00000	2,884,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,969.00000	3,884,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,081.00000	8,166,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	56.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,081.00000	6,166,000	56.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,081.00000	4,166,000	47.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	38.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,081.00000	2,166,000	38.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		919.00000	834,000	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,919.00000	1,834,000	21.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,919.00000	2,834,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,919.00000	3,834,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,981.00000	8,066,000	57.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	56.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,981.00000	6,066,000	56.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	47.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,981.00000	4,066,000	47.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,981.00000	2,066,000	37.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,019.00000	934,000	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,019.00000	1,934,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,019.00000	2,934,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,019.00000	3,934,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	57.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,881.00000	7,966,000	57.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	55.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,881.00000	5,966,000	55.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,881.00000	3,966,000	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	36.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,881.00000	1,966,000	36.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,119.00000	1,034,000	24.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,119.00000	2,034,000	21.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,119.00000	3,034,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,119.00000	4,034,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	57.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,581.00000	7,666,000	57.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	54.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,581.00000	5,666,000	54.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	45.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,581.00000	3,666,000	45.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	33.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,581.00000	1,666,000	33.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,419.00000	1,334,000	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,419.00000	2,334,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,419.00000	3,334,000	21.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	21.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,419.00000	4,334,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	57.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,781.00000	7,866,000	57.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	55.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,781.00000	5,866,000	55.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	46.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,781.00000	3,866,000	46.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	35.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,781.00000	1,866,000	35.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,219.00000	1,134,000	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,219.00000	2,134,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,219.00000	3,134,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,219.00000	4,134,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	57.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,831.00000	7,916,000	57.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	55.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,831.00000	5,916,000	55.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	46.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,831.00000	3,916,000	46.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,831.00000	1,916,000	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,169.00000	1,084,000	24.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,169.00000	2,084,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,169.00000	3,084,000	21.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,169.00000	4,084,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	57.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,731.00000	7,816,000	57.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	55.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,731.00000	5,816,000	55.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	46.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,731.00000	3,816,000	46.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	34.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,731.00000	1,816,000	34.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,269.00000	1,184,000	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,269.00000	2,184,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,269.00000	3,184,000	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,269.00000	4,184,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	57.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,681.00000	7,766,000	57.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	55.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,681.00000	5,766,000	55.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	46.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,681.00000	3,766,000	46.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	34.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,681.00000	1,766,000	34.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,319.00000	1,234,000	24.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,319.00000	2,234,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,319.00000	3,234,000	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,319.00000	4,234,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	57.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,631.00000	7,716,000	57.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	54.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,631.00000	5,716,000	54.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	45.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,631.00000	3,716,000	45.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,631.00000	1,716,000	33.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,369.00000	1,284,000	23.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,369.00000	2,284,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,369.00000	3,284,000	21.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,369.00000	4,284,000	22.53	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	2.50	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	57.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,531.00000	7,616,000	57.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	54.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,531.00000	5,616,000	54.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	45.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,531.00000	3,616,000	45.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,531.00000	1,616,000	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,469.00000	1,384,000	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,469.00000	2,384,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,469.00000	3,384,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,469.00000	4,384,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		769.00000	684,000	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		869.00000	784,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		819.00000	734,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		43.00000	21,000	15.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		124.00000	187,000	15.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		80.00000	43,000	14.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		61.00000	109,000	14.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		149.00000	88,000	14.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		30.00000	54,000	14.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		325.00000	246,000	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		6.00000	12,000	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		422.00000	339,000	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		3.00000	5,000	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		520.00000	436,000	18.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		1.00000	2,000	18.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		619.00000	535,000	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		719.00000	634,000	21.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		669.00000	585,000	20.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	20.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		16.00000	7,000	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		247.00000	323,000	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		31.00000	15,000	16.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		162.00000	231,000	16.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		59.00000	30,000	14.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		90.00000	146,000	14.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		112.00000	60,000	13.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		43.00000	76,000	13.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		190.00000	122,000	14.88	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		21.00000	38,000	14.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		279.00000	202,000	16.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		10.00000	18,000	16.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		373.00000	292,000	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		4.00000	8,000	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		471.00000	387,000	18.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		2.00000	3,000	18.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		570.00000	485,000	19.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		233.00000	160,000	15.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		14.00000	26,000	15.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,231.00000	8,316,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	56.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,231.00000	6,316,000	56.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,231.00000	4,316,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	38.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,231.00000	2,316,000	38.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,769.00000	1,684,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,769.00000	2,684,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,769.00000	3,684,000	22.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,181.00000	8,266,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	56.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,181.00000	6,266,000	56.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	48.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,181.00000	4,266,000	48.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,181.00000	2,266,000	38.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		22.00000	10,000	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		203.00000	276,000	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,819.00000	1,734,000	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,819.00000	2,734,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,819.00000	3,734,000	22.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,131.00000	8,216,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	56.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,131.00000	6,216,000	56.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	48.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,131.00000	4,216,000	48.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	38.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,131.00000	2,216,000	38.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,869.00000	1,784,000	21.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,869.00000	2,784,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,869.00000	3,784,000	22.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,281.00000	8,366,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	56.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,281.00000	6,366,000	56.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	48.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,281.00000	4,366,000	48.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	39.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,281.00000	2,366,000	39.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		12.00000	5,000	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		293.00000	371,000	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,719.00000	1,634,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,719.00000	2,634,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,719.00000	3,634,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,381.00000	8,466,000	57.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	56.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,381.00000	6,466,000	56.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,381.00000	4,466,000	49.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	39.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,381.00000	2,466,000	39.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		6.00000	3,000	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		387.00000	469,000	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,619.00000	1,534,000	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,619.00000	2,534,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,619.00000	3,534,000	21.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.83340	6.91790		15.13	690,173.40	101	305.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,682.00000	7,767,000	40.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,682.00000	5,767,000	33.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,683.00000	3,768,000	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		15.00000	12,000	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,697.00000	1,779,000	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		416.00000	355,000	15.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		98.00000	122,000	15.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,322.00000	1,238,000	18.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	5,000	18.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,318.00000	2,234,000	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,318.00000	3,233,000	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,318.00000	4,233,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,632.00000	7,717,000	40.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,632.00000	5,717,000	33.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	27.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,633.00000	3,718,000	27.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		16.00000	13,000	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,648.00000	1,730,000	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		452.00000	389,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		84.00000	106,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,371.00000	1,287,000	18.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	4,000	18.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,368.00000	2,284,000	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,368.00000	3,283,000	24.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	24.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,368.00000	4,283,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.96	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	14.50	Put		7,582.00000	7,667,000	39.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	33.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,582.00000	5,667,000	33.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,583.00000	3,668,000	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		17.00000	14,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,599.00000	1,681,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		491.00000	425,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		73.00000	92,000	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,421.00000	1,337,000	18.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		3.00000	4,000	18.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,418.00000	2,334,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	1,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,418.00000	3,333,000	24.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	24.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,418.00000	4,333,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		347.00000	292,000	15.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		129.00000	159,000	15.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,932.00000	8,017,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	34.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,932.00000	6,017,000	34.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	28.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,932.00000	4,017,000	28.32	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	8.85	Call		12.00000	9,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,944.00000	2,026,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		256.00000	211,000	15.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		188.00000	228,000	15.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,075.00000	991,000	16.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		7.00000	8,000	16.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,068.00000	1,984,000	23.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	1,000	23.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,068.00000	2,983,000	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,068.00000	3,983,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,832.00000	7,917,000	40.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	34.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,832.00000	5,917,000	34.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	0,000	28.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,833.00000	3,917,000	28.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		13.00000	10,000	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,845.00000	1,927,000	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		315.00000	263,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		147.00000	180,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,173.00000	1,089,000	16.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		5.00000	6,000	16.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,168.00000	2,084,000	23.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,168.00000	3,083,000	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,168.00000	4,083,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,982.00000	8,067,000	41.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	34.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		5,982.00000	6,067,000	34.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	28.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,982.00000	4,067,000	28.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		11.00000	8,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,993.00000	2,075,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		229.00000	192,000	15.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		211.00000	259,000	15.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,025.00000	943,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		7.00000	10,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,019.00000	1,934,000	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,018.00000	2,933,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,018.00000	3,933,000	20.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,882.00000	7,967,000	40.90	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,882.00000	5,967,000	34.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	0,000	28.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,883.00000	3,967,000	28.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		12.00000	10,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,894.00000	1,977,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		285.00000	236,000	15.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		167.00000	203,000	15.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,124.00000	1,040,000	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		6.00000	7,000	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,118.00000	2,034,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,118.00000	3,033,000	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,118.00000	4,033,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,732.00000	7,817,000	40.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,732.00000	5,817,000	34.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	27.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,733.00000	3,818,000	27.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		14.00000	12,000	23.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,746.00000	1,829,000	23.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		381.00000	323,000	15.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		113.00000	140,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,272.00000	1,188,000	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		4.00000	5,000	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,268.00000	2,184,000	24.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	1,000	24.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,268.00000	3,183,000	25.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	25.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,268.00000	4,183,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,232.00000	8,317,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	35.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,232.00000	6,317,000	35.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,232.00000	4,317,000	29.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		7.00000	5,000	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,239.00000	2,322,000	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		144.00000	119,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		376.00000	436,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		789.00000	711,000	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		21.00000	28,000	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,769.00000	1,685,000	21.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	2,000	21.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,768.00000	2,683,000	25.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	25.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,768.00000	3,683,000	22.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	22.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,182.00000	8,267,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	35.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,182.00000	6,267,000	35.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	29.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,182.00000	4,267,000	29.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		8.00000	6,000	25.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,190.00000	2,273,000	25.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		158.00000	131,000	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		340.00000	398,000	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		836.00000	756,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		18.00000	23,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,819.00000	1,735,000	21.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	2,000	21.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,818.00000	2,733,000	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,818.00000	3,733,000	21.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	21.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,082.00000	8,167,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,082.00000	6,167,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,082.00000	4,167,000	28.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		9.00000	7,000	24.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,091.00000	2,174,000	24.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		190.00000	158,000	15.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		272.00000	325,000	15.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		930.00000	849,000	16.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		12.00000	16,000	16.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,919.00000	1,834,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,918.00000	2,833,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,918.00000	3,833,000	20.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,032.00000	8,117,000	41.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,032.00000	6,117,000	35.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	28.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,032.00000	4,117,000	28.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		10.00000	8,000	24.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,042.00000	2,125,000	24.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		209.00000	174,000	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		241.00000	291,000	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		977.00000	896,000	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		9.00000	13,000	16.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,969.00000	1,884,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	1,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,968.00000	2,883,000	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,968.00000	3,883,000	20.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,282.00000	8,367,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	35.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,282.00000	6,367,000	35.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,282.00000	4,367,000	29.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		7.00000	5,000	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,289.00000	2,372,000	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		131.00000	108,000	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		413.00000	475,000	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		744.00000	667,000	15.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		26.00000	34,000	15.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,719.00000	1,635,000	21.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	2,000	21.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,718.00000	2,633,000	25.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	25.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,718.00000	3,633,000	22.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	22.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	41.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,132.00000	8,217,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	35.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,132.00000	6,217,000	35.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	28.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,132.00000	4,217,000	28.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		8.00000	7,000	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,140.00000	2,224,000	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		173.00000	144,000	16.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		305.00000	361,000	16.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		882.00000	802,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		14.00000	19,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,869.00000	1,785,000	22.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	2,000	22.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,868.00000	2,783,000	26.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	26.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,868.00000	3,783,000	21.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,332.00000	8,417,000	41.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	36.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,332.00000	6,417,000	36.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	29.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,332.00000	4,417,000	29.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		6.00000	5,000	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,338.00000	2,422,000	25.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		119.00000	98,000	17.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		451.00000	515,000	17.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		699.00000	624,000	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		31.00000	41,000	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,669.00000	1,585,000	20.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	2,000	20.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,668.00000	2,583,000	25.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,668.00000	3,583,000	22.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.74	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.87750	6.96400		15.64	687,750.00	100	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		341.00000	299,000	15.67	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		284.00000	328,000	15.67	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.28460	7.30000		13.61	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		0.00000	203,000	13.61	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	218,000	13.61	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		0.00000	183,000	13.78	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	248,000	13.78	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		0.00000	229,000	13.74	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		0.00000	194,000	13.74	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			135.57200	135.73800			0.00	0	2.00
GOVI On	06/05/2010	GOVI			311.83700	312.52900		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		50,932.00000	46,438,000	6.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	06/05/2010	GOVI	309.80	Put		23,642.00000	26,068,000	6.80	0.00	0	0.00
GOVI	On	05/08/2010	GOVI			317.54000	318.24900		6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Call		68,539.00000	64,287,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		42,049.00000	44,887,000	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			362.64500	363.11300			0.00	0	433.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.12000	7.14000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.04000	7.04000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.99000	6.99000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2010	Jibar Tradeable Future			6.98000	6.98000			0.00	0	0.00
JIBAR FOn	21/07/2010	Jibar Tradeable Future			6.97000	6.97000			0.00	0	0.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.98000	6.98000			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.01000	7.01000			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.12000	7.12000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.33000	7.32000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.57000	7.56000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.94000	7.93000			0.00	0	2,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.21000	8.18000			0.00	0	7,500.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			302.00800	302.68600			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.37100	7.34100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		304.00000	277,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		100.00000	111,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		518.00000	491,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		250.00000	261,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		263.00000	238,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		123.00000	137,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.21900	8.19100		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,837.00000	1,731,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		348.00000	378,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.27600	8.24500		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,870.00000	2,759,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		557.00000	589,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,066.00000	1,971,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		891.00000	939,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,771.00000	3,649,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		333.00000	355,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,381.00000	1,447,000	4.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Call		1,404.00000	1,327,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.30800	8.27400		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,540.00000	2,448,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,545.00000	1,603,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,666.00000	2,572,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,452.00000	1,508,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,416.00000	2,327,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,640.00000	1,701,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.97700	8.94900		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,054.00000	1,898,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,576.00000	1,683,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.02200	8.99200		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,276.00000	4,092,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,918.00000	2,012,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,944.00000	1,829,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,225.00000	4,388,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,504.00000	7,270,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		781.00000	825,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,294.00000	9,045,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		485.00000	514,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.05200	9.02100		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,284.00000	5,108,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,210.00000	3,318,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,538.00000	5,357,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Put		3,019.00000	3,122,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,663.00000	4,491,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,037.00000	3,149,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.22700	8.20900		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,401.00000	1,347,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		295.00000	310,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.27800	8.25800		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,951.00000	2,889,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		292.00000	303,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.29600	8.27400		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,798.00000	1,750,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,019.00000	1,047,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,899.00000	1,850,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		948.00000	975,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,699.00000	1,653,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,091.00000	1,122,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.76700	8.73800		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,853.00000	1,740,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		489.00000	528,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.82400	8.79400		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,046.00000	2,933,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		753.00000	793,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.86400	8.83200		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,406.00000	3,299,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		1,358.00000	1,410,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,560.00000	3,451,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,271.00000	1,320,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,255.00000	3,150,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,449.00000	1,503,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.79600	8.76700		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,905.00000	1,783,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		569.00000	615,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,219.00000	4,061,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		98.00000	107,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,056.00000	2,169,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		496.00000	441,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.85000	8.82000		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,275.00000	3,151,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		885.00000	930,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.88400	8.85300		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,775.00000	3,660,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,613.00000	1,669,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,943.00000	3,826,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,513.00000	1,567,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,610.00000	3,499,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,717.00000	1,777,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.28100	8.25200		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,637.00000	1,560,000	3.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	06/05/2010	Bond Future	8.75	Put		120.00000	132,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.34900	8.31800		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,203.00000	2,130,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		258.00000	275,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.37300	8.33800		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,541.00000	1,486,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,103.00000	1,143,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,616.00000	1,559,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,044.00000	1,082,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,468.00000	1,415,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,165.00000	1,207,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.97700	8.93900		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,278.00000	2,106,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		457.00000	510,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.03500	8.99500		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,703.00000	3,530,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		828.00000	887,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.07100	9.02900		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,351.00000	3,206,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,100.00000	2,195,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,509.00000	3,361,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,978.00000	2,070,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,196.00000	3,055,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,226.00000	2,325,000	9.00	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	06/05/2010	Bond Future			8.99200	8.96300		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,278.00000	2,143,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		534.00000	577,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.04300	9.01300		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,761.00000	3,624,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		877.00000	921,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.07900	9.04800		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,422.00000	3,309,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,228.00000	2,300,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,585.00000	3,470,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,099.00000	2,169,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,986.00000	2,877,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,086.00000	2,161,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.90700	8.86800		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		467.00000	395,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,464.00000	3,698,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.94000	8.89900		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,918.00000	1,773,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,100.00000	3,275,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.96100	8.92000		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,703.00000	3,523,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,084.00000	3,222,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,900.00000	3,714,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,898.00000	3,031,000	14.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.95	Call	3,511.00000	3,336,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	3,278.00000	3,421,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			308.01600	308.69800		0.00	0	100.00
<b>Total for Derivatives :</b>									<b>123,255,767.30</b>	<b>15,206</b>	<b>883,266.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.35000	7.32000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.17000	8.14000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.94500	8.90500		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.18500	8.16000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.71500	8.69000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.74500	8.71500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.22000	8.19000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.93000	8.88500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.95000	8.92000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.88500	8.83500		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>123,255,767.30</b>	<b>15,206</b>	<b>883,266.00</b>