



# Daily MTM Report

Daily summary for: 23/12/2009

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			7.75580	7.85670		20.14	72,718,380.80	9,376	269,117.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,643.00000	8,744	41.36	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,643.00000	6,744	37.90	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,393.00000	8,494	41.36	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	37.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,393.00000	6,494	37.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		180.00000	0,151	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		573.00000	0,645	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		687.00000	0,604	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		80.00000	0,098	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,612.00000	1,512	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		5.00000	0,006	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,607.00000	2,506	29.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,607.00000	3,506	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,143.00000	8,244	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		895.00000	0,804	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		38.00000	0,048	19.75	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,860.00000	1,759	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		3.00000	0,003	23.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,857.00000	2,756	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,857.00000	3,756	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,193.00000	8,294	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,193.00000	6,294	36.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,807.00000	3,706	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,293.00000	8,394	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,001	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,295.00000	4,395	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		767.00000	0,681	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		60.00000	0,075	19.83	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	6.15	Call		1,711.00000	1,610	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		4.00000	0,004	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,707.00000	3,606	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,593.00000	8,694	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,593.00000	6,694	37.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,793.00000	8,894	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,793.00000	6,894	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		108.00000	0,090	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		901.00000	0,984	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,208.00000	2,107	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,001	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,207.00000	3,106	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,743.00000	8,844	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,743.00000	6,844	38.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,693.00000	8,794	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.04	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	15/03/2010	Foreign Exchange Future	14.55	Put		6,693.00000	6,794	38.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,493.00000	8,594	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,493.00000	6,594	37.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,543.00000	8,644	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,543.00000	6,644	37.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,443.00000	8,544	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,443.00000	6,544	37.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,563.00000	1,462	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		6.00000	0,006	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,557.00000	2,456	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,557.00000	3,456	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,343.00000	8,444	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,343.00000	6,444	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,243.00000	8,344	41.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,243.00000	6,344	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,744.00000	4,845	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,757.00000	3,656	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		192.00000	0,161	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		535.00000	0,605	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		726.00000	0,642	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		69.00000	0,086	19.85	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,661.00000	1,561	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		4.00000	0,005	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,657.00000	2,556	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,657.00000	3,556	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		158.00000	0,132	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		651.00000	0,726	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		611.00000	0,532	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		104.00000	0,126	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,514.00000	1,413	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		7.00000	0,007	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,507.00000	2,407	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,001	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,507.00000	3,406	30.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,269.00000	1,170	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		12.00000	0,014	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,258.00000	2,157	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,001	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,257.00000	3,156	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		540.00000	0,466	19.98	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		133.00000	0,160	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,415.00000	1,315	21.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		8.00000	0,009	21.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,408.00000	2,307	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,407.00000	3,306	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		148.00000	0,124	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		691.00000	0,768	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		575.00000	0,498	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		118.00000	0,142	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,457.00000	2,357	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,001	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,457.00000	3,356	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,367.00000	1,267	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		10.00000	0,011	21.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,358.00000	2,257	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,357.00000	3,256	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,194.00000	5,294	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,318.00000	1,218	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		11.00000	0,012	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,308.00000	2,207	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,001	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,307.00000	3,206	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,001	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,345.00000	4,445	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		101.00000	0,085	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		944.00000	1,029	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		384.00000	0,323	20.12	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		227.00000	0,267	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,173.00000	1,074	19.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		16.00000	0,018	19.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,158.00000	2,057	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,001	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,157.00000	3,056	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		357.00000	0,298	20.14	0.00	0	10.00

Contract Details				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		250.00000	0,292	20.14	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,125.00000	1,026	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		18.00000	0,020	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,108.00000	2,007	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,001	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,107.00000	3,006	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		68.00000	0,057	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,261.00000	1,351	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		851.00000	0,762	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		44.00000	0,056	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,810.00000	1,709	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		3.00000	0,003	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,807.00000	2,706	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		306.00000	0,260	20.64	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		299.00000	0,354	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		1,029.00000	0,935	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		22.00000	0,029	19.67	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		2,009.00000	1,908	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		2.00000	0,002	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		3,007.00000	2,906	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		80.00000	0,067	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,123.00000	1,211	25.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		984.00000	0,890	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		27.00000	0,034	19.70	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,959.00000	1,858	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	0,002	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		939.00000	0,846	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		32.00000	0,040	19.72	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,909.00000	1,809	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		2.00000	0,003	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,907.00000	2,806	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,244.00000	5,344	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,001	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,246.00000	4,345	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		809.00000	0,721	19.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		52.00000	0,065	19.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,760.00000	1,660	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		3.00000	0,004	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,757.00000	2,656	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,001	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,146.00000	4,245	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		648.00000	0,568	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		91.00000	0,112	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	40.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,543.00000	7,644	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,464.00000	1,364	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		7.00000	0,008	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,957.00000	2,856	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,457.00000	4,356	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	41.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,793.00000	7,894	41.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,794.00000	4,895	34.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,221.00000	1,121	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		14.00000	0,015	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,707.00000	2,606	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,207.00000	4,106	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		506.00000	0,434	20.01	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		149.00000	0,178	20.01	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		61.00000	0,051	27.15	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,354.00000	1,445	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,001	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,395.00000	4,495	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		473.00000	0,404	20.04	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		166.00000	0,198	20.04	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	15/03/2010	Foreign Exchange Future	7.60	Call		442.00000	0,376	20.06	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		185.00000	0,220	20.06	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		41.00000	0,034	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,734.00000	1,828	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		45.00000	0,038	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,638.00000	1,732	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		412.00000	0,348	20.09	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		205.00000	0,242	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		286.00000	0,242	20.89	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		329.00000	0,386	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		2.00000	0,001	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,595.00000	4,695	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		234.00000	0,197	21.64	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		427.00000	0,491	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,844.00000	4,945	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		168.00000	0,141	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		611.00000	0,685	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,001	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,495.00000	4,595	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		37.00000	0,031	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,830.00000	1,925	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		268.00000	0,226	21.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		361.00000	0,420	21.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,001	33.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,545.00000	4,645	33.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		250.00000	0,211	21.39	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		393.00000	0,455	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		205.00000	0,172	22.15	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		498.00000	0,566	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,644.00000	4,745	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		23.00000	0,017	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,266.00000	2,361	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		26.00000	0,020	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,169.00000	2,264	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		29.00000	0,023	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,072.00000	2,167	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		219.00000	0,184	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		462.00000	0,528	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,044.00000	5,144	34.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		20.00000	0,015	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,363.00000	2,459	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		130.00000	0,109	23.90	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		773.00000	0,853	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		4,994.00000	5,094	34.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		139.00000	0,116	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		732.00000	0,810	23.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,094.00000	5,194	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		122.00000	0,102	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		815.00000	0,896	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,144.00000	5,244	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		16.00000	0,011	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,559.00000	2,655	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		18.00000	0,013	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,461.00000	2,557	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		115.00000	0,096	24.40	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		858.00000	0,940	24.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,294.00000	5,394	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		96.00000	0,080	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		989.00000	1,074	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,793.00000	5,894	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		71.00000	0,060	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,214.00000	1,304	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,393.00000	5,494	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		14.00000	0,009	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,707.00000	2,803	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		85.00000	0,071	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,078.00000	1,165	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,743.00000	5,844	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,493.00000	5,594	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		12.00000	0,008	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,805.00000	2,902	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		76.00000	0,063	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,169.00000	1,257	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,344.00000	5,444	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		14.00000	0,010	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,657.00000	2,754	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		90.00000	0,075	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,033.00000	1,119	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,643.00000	5,744	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		52.00000	0,044	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,495.00000	1,588	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		47.00000	0,040	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,590.00000	1,684	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		5,943.00000	6,044	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		39.00000	0,033	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,782.00000	1,877	29.40	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	14.00	Call		0.00000	0,000	36.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,143.00000	6,244	36.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,001	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,046.00000	4,145	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		32.00000	0,027	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1,975.00000	2,071	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,293.00000	6,394	36.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,001	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,196.00000	4,295	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		3.00000	0,001	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,096.00000	4,195	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,043.00000	6,144	36.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	0,002	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		3,947.00000	4,046	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	0,002	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,847.00000	3,946	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		35.00000	0,030	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,878.00000	1,974	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,093.00000	6,194	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	0,002	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		3,997.00000	4,096	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	0,002	32.84	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	11.75	Put		3,897.00000	3,996	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	0,002	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,797.00000	3,896	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		5.00000	0,002	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,698.00000	3,796	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,443.00000	5,544	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		13.00000	0,009	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,756.00000	2,853	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		64.00000	0,054	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,307.00000	1,398	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,543.00000	5,644	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		9.00000	0,006	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,052.00000	3,150	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		10.00000	0,006	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2,953.00000	3,050	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		12.00000	0,007	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,855.00000	2,951	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		57.00000	0,048	27.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,400.00000	1,492	27.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,593.00000	5,694	35.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		11.00000	0,007	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,904.00000	3,001	31.50	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		55.00000	0,046	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,448.00000	1,540	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,693.00000	5,794	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		5.00000	0,003	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,598.00000	3,697	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	0,003	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,499.00000	3,597	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		6.00000	0,003	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,399.00000	3,497	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		7.00000	0,004	32.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,300.00000	3,398	32.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		8.00000	0,005	31.90	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,201.00000	3,299	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		9.00000	0,005	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,102.00000	3,199	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		10.00000	0,006	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,003.00000	3,100	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		49.00000	0,042	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,542.00000	1,636	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,843.00000	5,944	35.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		5.00000	0,002	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,748.00000	3,846	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		5.00000	0,002	32.50	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	11.50	Put		3,648.00000	3,746	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		6.00000	0,003	32.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,549.00000	3,647	32.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		6.00000	0,003	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,449.00000	3,547	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		7.00000	0,004	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,350.00000	3,448	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		8.00000	0,004	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,251.00000	3,348	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		43.00000	0,036	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,686.00000	1,780	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,694.00000	4,795	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		15.00000	0,011	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,608.00000	2,705	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		17.00000	0,012	30.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,510.00000	2,606	30.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		19.00000	0,014	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,412.00000	2,508	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		22.00000	0,016	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,315.00000	2,410	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		24.00000	0,019	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,217.00000	2,313	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		28.00000	0,022	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,121.00000	2,216	30.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		34.00000	0,029	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,927.00000	2,023	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,001	33.66	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,445.00000	4,545	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		31.00000	0,025	30.29	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,024.00000	2,119	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		5.00000	0,003	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,588.00000	3,687	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		8.00000	0,005	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,151.00000	3,249	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,743.00000	7,844	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,257.00000	4,156	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,693.00000	7,794	40.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,307.00000	4,206	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,843.00000	7,944	41.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,157.00000	4,056	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		7,943.00000	8,044	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		331.00000	0,278	20.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		274.00000	0,322	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		1,077.00000	0,980	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		20.00000	0,024	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		2,058.00000	1,958	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,002	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		3,057.00000	2,956	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		4,057.00000	3,956	28.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		7,993.00000	8,094	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		5,993.00000	6,094	36.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		4,007.00000	3,906	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,043.00000	8,144	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,957.00000	3,856	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	40.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,593.00000	7,694	40.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,407.00000	4,306	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,643.00000	7,744	40.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,357.00000	4,256	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,893.00000	7,994	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,893.00000	5,994	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,107.00000	4,006	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,093.00000	8,194	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,907.00000	3,806	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.89210	7.99370		20.55	8,065,726.20	1,022	38,810.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		318.00000	0,287	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		724.00000	0,795	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,157.00000	8,259	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		11.00000	0,009	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,167.00000	6,267	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,844.00000	3,743	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,207.00000	8,309	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		10.00000	0,008	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,216.00000	6,316	36.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,794.00000	3,693	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,001	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,307.00000	8,409	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,607.00000	8,708	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,806.00000	8,908	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		5.00000	0,004	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,811.00000	6,912	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		62.00000	0,057	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,868.00000	2,965	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,756.00000	8,858	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		5.00000	0,004	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,761.00000	6,862	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		64.00000	0,059	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,820.00000	2,917	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,250.00000	2,149	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		6.00000	0,007	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,245.00000	3,144	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,002	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,706.00000	8,808	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		6.00000	0,005	35.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,712.00000	6,813	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,507.00000	8,608	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,557.00000	8,658	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,457.00000	8,559	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		7.00000	0,006	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,463.00000	6,564	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		744.00000	0,675	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		200.00000	0,233	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,570.00000	1,472	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		26.00000	0,030	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,548.00000	2,446	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		4.00000	0,004	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,545.00000	3,443	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,357.00000	8,459	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		8.00000	0,007	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,364.00000	6,465	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,665.00000	1,567	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		21.00000	0,025	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,647.00000	2,546	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		3.00000	0,004	24.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,644.00000	3,543	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,001	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,257.00000	8,359	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		881.00000	0,804	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		137.00000	0,162	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,760.00000	1,662	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		16.00000	0,020	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,744.00000	3,643	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		9.00000	0,008	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,315.00000	6,416	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		22.00000	0,020	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,828.00000	4,928	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		346.00000	0,312	22.05	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		652.00000	0,720	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		845.00000	0,770	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		151.00000	0,178	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,712.00000	1,614	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		18.00000	0,022	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,697.00000	2,596	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		3.00000	0,004	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,694.00000	3,593	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,001	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		305.00000	0,276	22.61	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		761.00000	0,834	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		239.00000	0,217	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		995.00000	1,075	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		6.00000	0,005	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,612.00000	6,713	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		7.00000	0,006	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,563.00000	6,664	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		42.00000	0,039	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,598.00000	3,697	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		7.00000	0,006	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,513.00000	6,614	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		249.00000	0,226	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		955.00000	1,034	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,338.00000	1,243	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		44.00000	0,051	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,300.00000	2,198	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		6.00000	0,006	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,295.00000	3,193	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		293.00000	0,265	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		799.00000	0,873	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		712.00000	0,645	19.89	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		218.00000	0,253	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,498.00000	2,397	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		4.00000	0,005	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,495.00000	3,393	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		20.00000	0,018	35.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,076.00000	5,176	35.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		34.00000	0,031	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,090.00000	4,189	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		54.00000	0,050	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,110.00000	3,208	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		281.00000	0,254	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		837.00000	0,912	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		681.00000	0,616	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		237.00000	0,274	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,476.00000	1,380	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		32.00000	0,038	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,448.00000	2,347	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	0,005	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,445.00000	3,343	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		19.00000	0,017	35.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,125.00000	5,225	35.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		33.00000	0,030	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,139.00000	4,238	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		53.00000	0,049	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,159.00000	3,257	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		270.00000	0,244	23.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		876.00000	0,952	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,430.00000	1,334	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		36.00000	0,042	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,399.00000	2,297	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		5.00000	0,005	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,395.00000	3,293	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		19.00000	0,017	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,175.00000	5,275	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		52.00000	0,048	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,208.00000	3,306	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		259.00000	0,235	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		915.00000	0,993	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,384.00000	1,288	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		40.00000	0,046	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,349.00000	2,248	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		5.00000	0,006	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,345.00000	3,243	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		17.00000	0,016	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,323.00000	5,424	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		29.00000	0,027	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,335.00000	4,435	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		48.00000	0,044	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,354.00000	3,452	31.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		230.00000	0,209	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,036.00000	1,117	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		542.00000	0,487	20.39	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		348.00000	0,395	20.39	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,248.00000	1,154	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		54.00000	0,062	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,200.00000	2,099	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		6.00000	0,007	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,195.00000	3,094	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,002	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		517.00000	0,464	20.47	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		373.00000	0,422	20.47	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,203.00000	1,110	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		59.00000	0,068	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,151.00000	2,050	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		7.00000	0,008	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,145.00000	3,044	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,002	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		17.00000	0,015	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,423.00000	5,523	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		45.00000	0,042	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,451.00000	3,550	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		213.00000	0,194	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,119.00000	1,202	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		493.00000	0,441	20.55	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		399.00000	0,449	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,159.00000	1,067	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		65.00000	0,075	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,102.00000	2,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		8.00000	0,008	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,095.00000	2,994	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,002	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		16.00000	0,014	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,522.00000	5,622	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		43.00000	0,040	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,549.00000	3,648	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		14.00000	0,013	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,720.00000	5,821	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		23.00000	0,021	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,729.00000	4,829	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		39.00000	0,037	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,745.00000	3,845	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		66.00000	0,061	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,772.00000	2,869	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		15.00000	0,013	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,671.00000	5,771	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		24.00000	0,022	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,680.00000	4,780	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		40.00000	0,037	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,696.00000	3,795	32.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		955.00000	0,875	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		111.00000	0,133	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,857.00000	1,758	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		13.00000	0,016	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,846.00000	2,745	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	0,003	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		15.00000	0,014	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,621.00000	5,722	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		41.00000	0,038	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,647.00000	3,746	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		70.00000	0,064	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,676.00000	2,772	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		184.00000	0,167	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,290.00000	1,375	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		410.00000	0,371	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		516.00000	0,579	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		993.00000	0,911	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		99.00000	0,119	19.24	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,905.00000	1,806	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		11.00000	0,014	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,896.00000	2,795	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	0,003	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		16.00000	0,015	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,472.00000	5,573	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		44.00000	0,041	32.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,500.00000	3,599	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		470.00000	0,422	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		426.00000	0,480	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		1,116.00000	1,027	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		72.00000	0,085	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		2,052.00000	1,952	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		8.00000	0,010	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		3,046.00000	2,944	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		17.00000	0,015	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,373.00000	5,473	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		28.00000	0,026	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,384.00000	4,484	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		47.00000	0,043	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,403.00000	3,501	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		205.00000	0,186	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,161.00000	1,244	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		221.00000	0,201	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,077.00000	1,159	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		20.00000	0,018	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,026.00000	5,126	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		35.00000	0,032	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,041.00000	4,140	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		198.00000	0,180	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,204.00000	1,288	24.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		1,073.00000	0,988	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		79.00000	0,096	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		2,003.00000	1,903	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		9.00000	0,011	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		18.00000	0,017	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,224.00000	5,325	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		50.00000	0,046	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,256.00000	3,354	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		171.00000	0,156	25.41	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,377.00000	1,464	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		918.00000	0,839	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		124.00000	0,147	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,808.00000	1,709	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		14.00000	0,017	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,797.00000	2,695	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		37.00000	0,034	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,893.00000	3,992	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		165.00000	0,151	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,421.00000	1,509	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		190.00000	0,173	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,246.00000	1,331	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		811.00000	0,737	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		167.00000	0,195	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,002	34.17	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,508.00000	7,610	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		13.00000	0,011	36.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,019.00000	6,119	36.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		26.00000	0,024	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,532.00000	4,632	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		56.00000	0,051	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,062.00000	3,159	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,523.00000	1,426	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		29.00000	0,034	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,996.00000	2,894	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,494.00000	4,392	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,757.00000	7,859	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		9.00000	0,008	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,265.00000	6,366	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		49.00000	0,045	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,305.00000	3,403	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		361.00000	0,326	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		617.00000	0,684	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,293.00000	1,198	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		49.00000	0,056	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,747.00000	2,645	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	0,003	24.90	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	3.75	Call		4,244.00000	4,142	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		159.00000	0,146	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,465.00000	1,554	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		652.00000	0,588	20.06	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		258.00000	0,296	20.06	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		30.00000	0,027	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,286.00000	4,385	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		36.00000	0,034	33.53	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,942.00000	4,042	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		177.00000	0,161	25.22	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,333.00000	1,419	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		154.00000	0,141	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,510.00000	1,599	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		623.00000	0,561	20.14	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		279.00000	0,319	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		31.00000	0,028	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,237.00000	4,336	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		131.00000	0,120	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,737.00000	1,828	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		139.00000	0,128	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,645.00000	1,736	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		595.00000	0,535	20.22	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		301.00000	0,343	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		126.00000	0,116	27.09	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	14/06/2010	Foreign Exchange Future	9.65	Put		1,782.00000	1,874	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		135.00000	0,124	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,691.00000	1,782	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		144.00000	0,132	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,600.00000	1,690	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		568.00000	0,511	20.30	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		324.00000	0,369	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		25.00000	0,023	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,581.00000	4,681	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		393.00000	0,355	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		549.00000	0,613	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		23.00000	0,021	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,779.00000	4,879	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		68.00000	0,063	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,724.00000	2,821	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		72.00000	0,066	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,628.00000	2,724	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		77.00000	0,070	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,533.00000	2,628	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		332.00000	0,300	22.23	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		688.00000	0,758	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		25.00000	0,023	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,631.00000	4,731	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		74.00000	0,068	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,580.00000	2,676	29.68	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	10.40	Call		79.00000	0,073	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,485.00000	2,581	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		376.00000	0,340	21.67	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		582.00000	0,648	21.67	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		27.00000	0,024	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,483.00000	4,582	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		82.00000	0,075	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,438.00000	2,533	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		87.00000	0,080	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,343.00000	2,438	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		93.00000	0,085	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,249.00000	2,343	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		99.00000	0,091	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,155.00000	2,249	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		106.00000	0,097	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,062.00000	2,155	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		112.00000	0,103	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,968.00000	2,061	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		119.00000	0,109	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,875.00000	1,967	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		428.00000	0,387	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		484.00000	0,545	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		32.00000	0,029	33.95	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,188.00000	4,287	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		149.00000	0,136	26.16	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		1,555.00000	1,644	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		28.00000	0,025	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,434.00000	4,533	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		84.00000	0,077	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,390.00000	2,485	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		90.00000	0,082	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,296.00000	2,390	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		96.00000	0,088	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,202.00000	2,296	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		109.00000	0,100	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,015.00000	2,108	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		115.00000	0,106	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,921.00000	2,014	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		123.00000	0,113	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,829.00000	1,921	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		447.00000	0,404	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		453.00000	0,512	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		103.00000	0,094	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,109.00000	2,202	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,707.00000	7,809	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,294.00000	4,192	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		14.00000	0,013	36.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,770.00000	5,871	36.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		39.00000	0,036	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,795.00000	3,894	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,807.00000	7,909	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		14.00000	0,012	36.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,820.00000	5,920	36.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		38.00000	0,035	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,844.00000	3,943	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,194.00000	4,092	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		7,957.00000	8,059	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		13.00000	0,011	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		5,969.00000	6,069	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		35.00000	0,033	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		3,991.00000	4,091	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		4,044.00000	3,942	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,857.00000	7,959	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		13.00000	0,012	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,869.00000	5,970	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,144.00000	4,042	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,506.00000	9,608	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,907.00000	8,009	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		13.00000	0,012	36.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,919.00000	6,020	36.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,094.00000	3,992	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,007.00000	8,109	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,994.00000	3,893	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,057.00000	8,159	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		12.00000	0,010	36.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,068.00000	6,168	36.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		1,033.00000	0,949	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		89.00000	0,107	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,954.00000	1,854	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		10.00000	0,012	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,946.00000	2,844	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,944.00000	3,843	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	0,001	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,608.00000	7,709	34.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,394.00000	4,292	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	0,001	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,658.00000	7,759	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,344.00000	4,242	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,107.00000	8,209	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		11.00000	0,009	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,117.00000	6,217	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,894.00000	3,793	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.02830	8.12980		20.15	0.00	0	4,585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		21.00000	0,019	37.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,741.00000	7,841	37.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		40.00000	0,038	34.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,760.00000	5,860	34.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		83.00000	0,078	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,803.00000	3,900	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		200.00000	0,186	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,920.00000	2,008	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,364.00000	1,273	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		84.00000	0,095	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,294.00000	2,193	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		14.00000	0,015	20.14	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,284.00000	3,183	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		4.00000	0,005	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,280.00000	4,179	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		21.00000	0,020	36.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,691.00000	7,792	36.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		41.00000	0,038	34.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,711.00000	5,810	34.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		84.00000	0,079	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,754.00000	3,851	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		205.00000	0,191	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,875.00000	1,963	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		710.00000	0,652	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		380.00000	0,424	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,407.00000	1,315	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		77.00000	0,087	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,344.00000	2,242	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		14.00000	0,014	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,334.00000	3,232	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,004	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,330.00000	4,229	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		685.00000	0,628	19.87	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		405.00000	0,450	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		20.00000	0,019	37.09	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	13/09/2010	Foreign Exchange Future	15.90	Put		7,790.00000	7,891	37.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		40.00000	0,037	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,810.00000	5,909	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		81.00000	0,077	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,851.00000	3,949	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		195.00000	0,182	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,965.00000	2,054	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		660.00000	0,605	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		430.00000	0,477	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,321.00000	1,231	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		91.00000	0,103	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,245.00000	2,144	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		15.00000	0,016	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,234.00000	3,133	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		4.00000	0,005	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,230.00000	4,129	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		20.00000	0,019	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,840.00000	7,941	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		39.00000	0,037	34.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,859.00000	5,959	34.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		80.00000	0,075	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,900.00000	3,997	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		190.00000	0,178	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,010.00000	2,100	26.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		636.00000	0,583	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		456.00000	0,505	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,279.00000	1,190	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		99.00000	0,112	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,196.00000	2,095	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		16.00000	0,017	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,185.00000	3,084	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		5.00000	0,006	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,181.00000	4,079	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		20.00000	0,018	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		7,940.00000	8,040	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		38.00000	0,036	34.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		5,958.00000	6,058	34.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		77.00000	0,072	31.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		3,997.00000	4,094	31.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		182.00000	0,169	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,102.00000	2,191	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		591.00000	0,542	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		511.00000	0,564	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,196.00000	1,112	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		116.00000	0,134	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		2,098.00000	1,998	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		18.00000	0,020	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		3,085.00000	2,984	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		5.00000	0,006	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		4,081.00000	3,979	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		19.00000	0,017	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		7,989.00000	8,089	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		38.00000	0,035	34.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,008.00000	6,107	34.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		76.00000	0,071	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,046.00000	4,143	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		178.00000	0,165	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,148.00000	2,237	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		569.00000	0,524	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		539.00000	0,596	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,156.00000	1,075	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		126.00000	0,147	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		2,049.00000	1,950	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		19.00000	0,022	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		3,036.00000	2,935	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		6.00000	0,007	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		4,031.00000	3,930	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		19.00000	0,017	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,039.00000	8,139	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		37.00000	0,034	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,057.00000	6,156	34.96	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	13/09/2010	Foreign Exchange Future	12.15	Call		74.00000	0,070	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,094.00000	4,192	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		173.00000	0,161	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,193.00000	2,283	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		550.00000	0,506	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		570.00000	0,628	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,119.00000	1,039	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		139.00000	0,161	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		2,001.00000	1,903	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		21.00000	0,025	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,986.00000	2,885	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		6.00000	0,007	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,981.00000	3,880	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,002	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		17.00000	0,016	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,187.00000	8,288	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		35.00000	0,032	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,205.00000	6,304	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		70.00000	0,065	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,240.00000	4,337	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		160.00000	0,149	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,330.00000	2,421	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		1,012.00000	0,937	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		182.00000	0,209	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,859.00000	1,762	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		29.00000	0,034	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,837.00000	2,736	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		7.00000	0,008	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,832.00000	3,730	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		18.00000	0,016	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,138.00000	8,238	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		35.00000	0,033	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,155.00000	6,255	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		71.00000	0,067	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,191.00000	4,289	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		164.00000	0,153	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,284.00000	2,375	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		514.00000	0,473	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		634.00000	0,695	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		1,047.00000	0,970	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		167.00000	0,192	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,906.00000	1,809	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		26.00000	0,031	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,887.00000	2,786	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		7.00000	0,008	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,881.00000	3,780	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,002	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		17.00000	0,015	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,287.00000	8,387	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	13/09/2010	Foreign Exchange Future	14.40	Call		34.00000	0,031	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,304.00000	6,403	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		67.00000	0,063	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,337.00000	4,435	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		152.00000	0,142	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,422.00000	2,514	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		465.00000	0,428	21.39	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		735.00000	0,800	21.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		945.00000	0,873	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		215.00000	0,245	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,766.00000	1,670	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		36.00000	0,042	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,738.00000	2,637	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		8.00000	0,009	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,732.00000	3,631	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,003	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		497.00000	0,457	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		667.00000	0,729	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		22.00000	0,020	36.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,592.00000	7,692	36.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		42.00000	0,040	34.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,612.00000	5,712	34.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		87.00000	0,082	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,657.00000	3,754	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		215.00000	0,200	25.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,785.00000	1,872	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		764.00000	0,703	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		334.00000	0,375	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,494.00000	1,401	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		64.00000	0,073	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,442.00000	2,341	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		12.00000	0,013	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,433.00000	3,332	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		3.00000	0,004	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,430.00000	4,329	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		21.00000	0,020	36.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,641.00000	7,742	36.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		42.00000	0,039	34.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,662.00000	5,761	34.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		86.00000	0,081	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,706.00000	3,803	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		210.00000	0,196	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,830.00000	1,918	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		737.00000	0,677	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		357.00000	0,399	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,450.00000	1,358	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		70.00000	0,080	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,393.00000	2,292	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,014	20.68	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,383.00000	3,282	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		3.00000	0,004	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,380.00000	4,279	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		20.00000	0,018	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,890.00000	7,990	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		39.00000	0,036	34.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,909.00000	6,008	34.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		79.00000	0,074	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,949.00000	4,046	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		186.00000	0,174	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,056.00000	2,146	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		613.00000	0,561	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		483.00000	0,533	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,237.00000	1,149	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		107.00000	0,121	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,147.00000	2,046	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		17.00000	0,018	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,135.00000	3,034	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		5.00000	0,006	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,131.00000	4,029	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		18.00000	0,017	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,088.00000	8,189	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		36.00000	0,034	35.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,106.00000	6,206	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		73.00000	0,068	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,143.00000	4,240	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		169.00000	0,157	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,239.00000	2,329	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		531.00000	0,489	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		601.00000	0,661	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		1,082.00000	1,005	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		152.00000	0,177	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,954.00000	1,856	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		24.00000	0,028	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,937.00000	2,835	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,931.00000	3,830	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,002	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		17.00000	0,015	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,237.00000	8,337	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		34.00000	0,032	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,254.00000	6,354	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		69.00000	0,064	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,289.00000	4,386	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		156.00000	0,145	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,376.00000	2,467	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		480.00000	0,442	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		700.00000	0,764	21.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		978.00000	0,905	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		198.00000	0,227	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,813.00000	1,716	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		33.00000	0,038	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,788.00000	2,687	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		8.00000	0,009	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,782.00000	3,680	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,002	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		267.00000	0,247	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,437.00000	1,519	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		291.00000	0,269	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,311.00000	1,391	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		841.00000	0,910	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		421.00000	0,388	21.86	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		952.00000	1,024	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		382.00000	0,352	22.33	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.16430	8.26670		20.64	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		48.00000	0,045	35.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,731.00000	7,831	35.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		79.00000	0,075	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,762.00000	5,861	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		141.00000	0,133	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,824.00000	3,919	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		295.00000	0,275	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,978.00000	2,061	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		810.00000	0,753	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		493.00000	0,539	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,449.00000	1,360	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		132.00000	0,146	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,345.00000	2,245	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		28.00000	0,031	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,325.00000	3,222	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		8.00000	0,008	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,318.00000	4,216	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		577.00000	0,536	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		860.00000	0,922	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		47.00000	0,044	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,780.00000	7,880	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		78.00000	0,074	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,811.00000	5,910	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		139.00000	0,131	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,872.00000	3,967	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		289.00000	0,270	25.55	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,022.00000	2,106	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,408.00000	1,320	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		141.00000	0,156	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,297.00000	2,197	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		30.00000	0,033	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,275.00000	3,173	23.28	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	13/12/2010	Foreign Exchange Future	5.00	Put		8.00000	0,009	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,269.00000	4,166	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		47.00000	0,044	36.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,830.00000	7,930	36.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		77.00000	0,073	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,860.00000	5,959	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		137.00000	0,129	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,920.00000	4,015	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		283.00000	0,265	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,066.00000	2,151	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		764.00000	0,709	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		547.00000	0,595	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,368.00000	1,281	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		151.00000	0,167	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,249.00000	2,149	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		32.00000	0,035	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,225.00000	3,123	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		8.00000	0,009	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,219.00000	4,117	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	0,003	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		46.00000	0,044	36.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,879.00000	7,980	36.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		77.00000	0,072	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,910.00000	6,008	33.53	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	13/12/2010	Foreign Exchange Future	12.10	Call		135.00000	0,127	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		3,968.00000	4,063	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		277.00000	0,260	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,110.00000	2,196	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		742.00000	0,688	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		575.00000	0,624	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,329.00000	1,243	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		162.00000	0,179	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,202.00000	2,102	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		35.00000	0,038	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,176.00000	3,074	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		9.00000	0,010	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,169.00000	4,067	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	0,003	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		787.00000	0,731	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		520.00000	0,567	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		46.00000	0,043	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		7,929.00000	8,029	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		76.00000	0,071	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		5,959.00000	6,057	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		133.00000	0,125	30.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,016.00000	4,111	30.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		272.00000	0,255	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,155.00000	2,241	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		720.00000	0,668	20.64	0.00	0	4,400.00

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	8.15	Put		603.00000	0,654	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,290.00000	1,205	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		173.00000	0,191	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,154.00000	2,054	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		37.00000	0,040	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,126.00000	3,024	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		9.00000	0,010	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,120.00000	4,017	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		45.00000	0,042	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		7,978.00000	8,078	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		75.00000	0,070	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,008.00000	6,106	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		131.00000	0,123	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,064.00000	4,159	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		267.00000	0,249	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,200.00000	2,285	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		699.00000	0,650	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		632.00000	0,686	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,251.00000	1,171	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		184.00000	0,207	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		2,106.00000	2,008	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		39.00000	0,044	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		3,077.00000	2,975	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		10.00000	0,011	22.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		4,070.00000	3,968	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,004	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		44.00000	0,041	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,027.00000	8,127	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		74.00000	0,069	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,057.00000	6,155	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		129.00000	0,121	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,112.00000	4,207	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		261.00000	0,244	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,244.00000	2,330	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		680.00000	0,632	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		663.00000	0,718	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,217.00000	1,137	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		200.00000	0,223	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		2,060.00000	1,962	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		43.00000	0,048	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		3,028.00000	2,926	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		11.00000	0,012	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		4,020.00000	3,918	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	0,004	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		41.00000	0,038	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,224.00000	8,324	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		70.00000	0,065	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,253.00000	6,351	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		121.00000	0,114	30.76	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,304.00000	4,400	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		240.00000	0,224	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,423.00000	2,510	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		609.00000	0,566	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		792.00000	0,852	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		1,086.00000	1,012	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		269.00000	0,298	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,878.00000	1,782	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		61.00000	0,068	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,831.00000	2,730	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		14.00000	0,016	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,821.00000	3,719	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		4.00000	0,005	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		42.00000	0,039	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,175.00000	8,275	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		71.00000	0,066	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,204.00000	6,302	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		123.00000	0,115	30.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,256.00000	4,351	30.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		245.00000	0,229	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,378.00000	2,465	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		626.00000	0,581	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		759.00000	0,817	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		1,117.00000	1,042	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		250.00000	0,278	19.06	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	13/12/2010	Foreign Exchange Future	6.40	Call		1,923.00000	1,827	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		56.00000	0,063	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,880.00000	2,779	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		13.00000	0,015	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,871.00000	3,769	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,005	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		561.00000	0,522	21.83	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		894.00000	0,958	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		40.00000	0,037	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,273.00000	8,373	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		69.00000	0,065	34.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,302.00000	6,401	34.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		119.00000	0,112	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,352.00000	4,448	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		235.00000	0,220	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,468.00000	2,556	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		593.00000	0,550	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		826.00000	0,886	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		1,055.00000	0,983	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		288.00000	0,319	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,833.00000	1,738	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		66.00000	0,074	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,782.00000	2,681	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		15.00000	0,017	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,771.00000	3,669	25.74	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	4.50	Put		4.00000	0,005	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		661.00000	0,614	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		694.00000	0,750	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		49.00000	0,046	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,632.00000	7,732	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		81.00000	0,077	33.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,664.00000	5,763	33.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		145.00000	0,137	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,728.00000	3,823	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		307.00000	0,287	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,890.00000	1,973	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		860.00000	0,799	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		443.00000	0,485	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,531.00000	1,441	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		114.00000	0,127	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,442.00000	2,341	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		25.00000	0,027	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,424.00000	3,322	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		7.00000	0,008	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,418.00000	4,316	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,002	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		48.00000	0,045	35.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,681.00000	7,781	35.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		80.00000	0,076	33.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,713.00000	5,812	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	13/12/2010	Foreign Exchange Future	11.90	Call		143.00000	0,135	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,776.00000	3,871	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		301.00000	0,281	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,934.00000	2,017	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		835.00000	0,775	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		468.00000	0,511	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,490.00000	1,400	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		123.00000	0,136	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,394.00000	2,293	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		27.00000	0,029	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,374.00000	3,272	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		7.00000	0,008	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,368.00000	4,266	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,002	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		43.00000	0,040	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,076.00000	8,176	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		73.00000	0,068	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,106.00000	6,204	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		127.00000	0,119	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,160.00000	4,255	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		255.00000	0,239	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,288.00000	2,375	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,183.00000	1,105	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		216.00000	0,241	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		2,014.00000	1,917	19.13	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	13/12/2010	Foreign Exchange Future	6.30	Put		47.00000	0,053	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,978.00000	2,877	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		11.00000	0,013	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,970.00000	3,868	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	0,004	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		43.00000	0,040	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,126.00000	8,226	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		72.00000	0,067	33.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,155.00000	6,253	33.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		125.00000	0,117	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,208.00000	4,303	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		250.00000	0,234	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,333.00000	2,420	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		643.00000	0,598	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		726.00000	0,784	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,150.00000	1,073	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		233.00000	0,259	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,968.00000	1,871	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		51.00000	0,057	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,929.00000	2,828	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		12.00000	0,014	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,921.00000	3,818	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		59.00000	0,056	34.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,842.00000	6,942	34.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		101.00000	0,095	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,884.00000	4,981	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		190.00000	0,178	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,973.00000	3,064	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		445.00000	0,414	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,228.00000	1,300	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,217.00000	5,114	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,267.00000	1,339	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		434.00000	0,403	23.16	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.35630	12.55800		18.13	123,563.00	10	13,851.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,442.00000	9,644	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,443.00000	7,645	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		3.00000	0,002	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,445.00000	5,646	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		20.00000	0,012	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,462.00000	3,656	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		118.00000	0,093	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,560.00000	1,737	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		288.00000	0,228	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		730.00000	0,872	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		750.00000	0,612	17.78	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	12.00	Put		192.00000	0,256	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,588.00000	1,396	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		30.00000	0,040	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,564.00000	2,363	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		6.00000	0,007	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,592.00000	9,794	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,593.00000	7,795	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		3.00000	0,002	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,595.00000	5,796	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		17.00000	0,011	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,609.00000	3,805	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		104.00000	0,083	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,696.00000	1,877	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		250.00000	0,198	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		842.00000	0,992	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		653.00000	0,527	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		245.00000	0,321	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,447.00000	1,258	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		39.00000	0,052	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,415.00000	2,215	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		7.00000	0,009	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,542.00000	9,744	33.08	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	20.10	Call		1.00000	0,001	32.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,543.00000	7,745	32.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		3.00000	0,002	29.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,545.00000	5,746	29.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		18.00000	0,011	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,560.00000	3,755	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		109.00000	0,086	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,651.00000	1,830	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		262.00000	0,207	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		804.00000	0,951	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		684.00000	0,554	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		226.00000	0,298	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,494.00000	1,303	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		36.00000	0,047	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,465.00000	2,264	20.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		7.00000	0,008	20.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,410.00000	3,209	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	0,003	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,942.00000	9,144	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,943.00000	7,145	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,792.00000	8,994	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	31.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,793.00000	6,995	31.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		6.00000	0,004	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,798.00000	4,998	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		35.00000	0,024	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,827.00000	3,018	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		208.00000	0,164	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,000.00000	1,158	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		537.00000	0,427	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		329.00000	0,421	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,263.00000	1,080	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		55.00000	0,074	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,217.00000	2,017	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		9.00000	0,011	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,211.00000	3,009	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	0,003	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,642.00000	8,844	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	31.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,643.00000	6,845	31.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		6.00000	0,004	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,648.00000	4,848	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		41.00000	0,029	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,683.00000	2,873	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		239.00000	0,189	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		881.00000	1,033	20.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		623.00000	0,500	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		265.00000	0,344	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,401.00000	1,213	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		43.00000	0,057	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,366.00000	2,165	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		8.00000	0,009	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,360.00000	3,159	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	0,003	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,692.00000	8,894	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,693.00000	6,895	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		6.00000	0,004	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,698.00000	4,898	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		39.00000	0,027	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,731.00000	2,921	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		228.00000	0,180	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		920.00000	1,074	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		593.00000	0,475	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		285.00000	0,369	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,355.00000	1,168	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		47.00000	0,062	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,316.00000	2,116	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		8.00000	0,010	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,310.00000	3,109	24.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	0,003	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,842.00000	9,044	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	31.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,843.00000	7,045	31.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		5.00000	0,003	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,847.00000	5,047	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		34.00000	0,023	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,876.00000	3,067	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		199.00000	0,157	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,041.00000	1,201	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		511.00000	0,406	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		353.00000	0,450	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,218.00000	1,039	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		60.00000	0,083	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,168.00000	1,969	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		10.00000	0,013	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,161.00000	2,959	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	0,003	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,092.00000	9,294	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,093.00000	7,295	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,242.00000	9,444	33.08	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	19.80	Call		1.00000	0,001	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,243.00000	7,445	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,492.00000	9,694	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	32.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,493.00000	7,695	32.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		3.00000	0,002	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,495.00000	5,696	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		19.00000	0,012	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,511.00000	3,706	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		275.00000	0,217	20.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		767.00000	0,911	20.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		717.00000	0,583	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		209.00000	0,277	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,541.00000	1,349	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		33.00000	0,043	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,514.00000	2,314	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		6.00000	0,008	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,392.00000	9,594	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,393.00000	7,595	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,342.00000	9,544	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	32.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,343.00000	7,545	32.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,292.00000	9,494	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	32.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,293.00000	7,495	32.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,192.00000	9,394	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,193.00000	7,395	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,042.00000	9,244	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,043.00000	7,245	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,992.00000	9,194	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	31.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,993.00000	7,195	31.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,892.00000	9,094	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	31.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,893.00000	7,095	31.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		5.00000	0,003	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,897.00000	5,097	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		32.00000	0,022	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,924.00000	3,116	25.71	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	13.45	Call		190.00000	0,150	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,082.00000	1,244	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		485.00000	0,387	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		377.00000	0,481	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,174.00000	0,998	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		66.00000	0,092	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,119.00000	1,920	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		11.00000	0,014	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,111.00000	2,910	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		3.00000	0,004	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,742.00000	8,944	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	31.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,743.00000	6,945	31.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		6.00000	0,004	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,748.00000	4,948	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		15.00000	0,009	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,757.00000	3,953	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		37.00000	0,026	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,779.00000	2,970	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		92.00000	0,073	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,834.00000	2,017	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		218.00000	0,172	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		960.00000	1,116	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		565.00000	0,450	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		307.00000	0,394	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,309.00000	1,124	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		51.00000	0,068	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,267.00000	2,067	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		9.00000	0,011	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,260.00000	3,059	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	0,003	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		113.00000	0,090	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,605.00000	1,784	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		3.00000	0,002	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,345.00000	5,546	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		9.00000	0,005	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,351.00000	4,549	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		22.00000	0,014	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,364.00000	3,558	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		54.00000	0,039	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,396.00000	2,583	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		128.00000	0,101	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,470.00000	1,645	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		316.00000	0,251	19.85	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		658.00000	0,795	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		819.00000	0,674	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		161.00000	0,218	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,683.00000	1,489	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		25.00000	0,033	18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,663.00000	2,462	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		5.00000	0,006	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		4.00000	0,003	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,096.00000	5,297	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		11.00000	0,007	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,103.00000	4,301	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		27.00000	0,018	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,119.00000	3,312	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		68.00000	0,051	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,160.00000	2,345	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		159.00000	0,126	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,251.00000	1,420	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		400.00000	0,319	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		492.00000	0,613	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,007.00000	0,845	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		99.00000	0,139	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,923.00000	1,727	18.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		15.00000	0,021	18.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,912.00000	2,711	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	0,005	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		4.00000	0,003	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,196.00000	5,397	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		10.00000	0,006	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,202.00000	4,400	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		25.00000	0,016	26.08	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	15.75	Put		3,217.00000	3,410	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		62.00000	0,046	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,254.00000	2,440	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		146.00000	0,115	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,338.00000	1,509	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		364.00000	0,290	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		556.00000	0,684	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		929.00000	0,774	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		121.00000	0,168	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,827.00000	1,631	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		19.00000	0,025	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,812.00000	2,611	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		4.00000	0,005	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		5.00000	0,003	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,997.00000	5,197	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		12.00000	0,007	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,004.00000	4,201	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		30.00000	0,020	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,022.00000	3,214	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		75.00000	0,057	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,067.00000	2,251	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		174.00000	0,137	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,166.00000	1,331	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		440.00000	0,351	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		432.00000	0,545	18.76	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	11.55	Call		1,088.00000	0,920	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		80.00000	0,114	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,021.00000	1,823	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		13.00000	0,017	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,011.00000	2,810	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	0,004	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		3.00000	0,002	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,295.00000	5,496	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		9.00000	0,005	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,301.00000	4,499	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		23.00000	0,015	26.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,315.00000	3,509	26.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		57.00000	0,042	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,349.00000	2,536	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		134.00000	0,106	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,426.00000	1,600	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		331.00000	0,263	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		623.00000	0,757	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		855.00000	0,706	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		147.00000	0,200	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,731.00000	1,536	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		23.00000	0,030	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,713.00000	2,512	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		5.00000	0,006	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		3.00000	0,002	29.11	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	17.95	Put		5,395.00000	5,596	29.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		8.00000	0,005	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,400.00000	4,599	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		21.00000	0,013	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,413.00000	3,607	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		51.00000	0,037	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,443.00000	2,631	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		123.00000	0,097	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,515.00000	1,691	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		302.00000	0,239	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		694.00000	0,833	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		784.00000	0,642	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		176.00000	0,236	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,635.00000	1,442	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		27.00000	0,036	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,614.00000	2,413	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		6.00000	0,007	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		4.00000	0,002	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,246.00000	5,446	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		10.00000	0,006	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,252.00000	4,450	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		24.00000	0,015	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,266.00000	3,459	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		59.00000	0,044	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,301.00000	2,488	24.91	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	13.80	Call		140.00000	0,110	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,382.00000	1,554	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		347.00000	0,276	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		589.00000	0,720	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		892.00000	0,739	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		134.00000	0,183	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,778.00000	1,583	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		20.00000	0,027	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,763.00000	2,562	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		5.00000	0,006	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		4.00000	0,003	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,146.00000	5,347	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		11.00000	0,006	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,153.00000	4,350	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		26.00000	0,017	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,168.00000	3,361	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		65.00000	0,049	24.79	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,207.00000	2,393	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		152.00000	0,120	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,294.00000	1,464	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		382.00000	0,304	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		524.00000	0,648	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		968.00000	0,809	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		110.00000	0,153	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,875.00000	1,679	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		17.00000	0,023	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,862.00000	2,661	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	0,005	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		4.00000	0,003	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,046.00000	5,247	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		12.00000	0,007	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,054.00000	4,251	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		28.00000	0,019	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,070.00000	3,263	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		72.00000	0,054	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,114.00000	2,298	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		166.00000	0,131	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,208.00000	1,375	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		419.00000	0,335	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		461.00000	0,579	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,047.00000	0,882	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		89.00000	0,126	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,972.00000	1,775	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		14.00000	0,019	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,962.00000	2,760	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		4.00000	0,004	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		5.00000	0,003	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,947.00000	5,147	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		13.00000	0,008	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,955.00000	4,152	27.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		31.00000	0,021	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,973.00000	3,165	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		79.00000	0,060	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,021.00000	2,204	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		461.00000	0,369	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		403.00000	0,513	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,130.00000	0,959	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		72.00000	0,103	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,069.00000	1,871	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		11.00000	0,015	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,061.00000	2,860	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		3.00000	0,004	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		182.00000	0,143	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,124.00000	1,287	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,043.00000	8,244	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,001	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,044.00000	6,245	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,959.00000	3,757	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,943.00000	8,144	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,001	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,944.00000	6,145	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,059.00000	3,857	28.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,993.00000	8,194	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,001	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,994.00000	6,195	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,009.00000	3,807	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,242.00000	8,444	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,001	30.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,244.00000	6,445	30.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,759.00000	3,558	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,002	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,342.00000	8,544	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,343.00000	6,545	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,659.00000	3,458	26.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,002	26.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,292.00000	8,494	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,001	30.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,293.00000	6,495	30.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,709.00000	3,508	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,002	26.43	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	20.95	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,392.00000	8,594	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,001	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,393.00000	6,595	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,610.00000	3,408	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,542.00000	8,744	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,543.00000	6,745	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		7.00000	0,004	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,549.00000	4,748	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		45.00000	0,032	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,587.00000	2,776	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,460.00000	3,258	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,002	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,592.00000	8,794	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,593.00000	6,795	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		7.00000	0,004	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,599.00000	4,798	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		43.00000	0,030	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,635.00000	2,824	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	33.08	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	21.05	Put		8,492.00000	8,694	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,001	30.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,493.00000	6,695	30.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		7.00000	0,005	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,499.00000	4,699	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		47.00000	0,034	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,539.00000	2,728	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,510.00000	3,308	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,002	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,793.00000	7,994	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		2.00000	0,002	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,794.00000	5,996	29.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		15.00000	0,009	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,807.00000	4,003	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		89.00000	0,071	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,881.00000	2,065	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,209.00000	4,007	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,608.00000	4,407	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,001	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,560.00000	3,358	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,558.00000	4,357	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,001	28.76	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	7.85	Call		4,708.00000	4,506	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,508.00000	4,307	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,001	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,092.00000	8,294	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,001	30.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,094.00000	6,295	30.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,909.00000	3,708	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,002	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,408.00000	4,207	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,001	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,643.00000	7,845	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		2.00000	0,002	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,644.00000	5,846	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		17.00000	0,010	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,659.00000	3,854	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		100.00000	0,079	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,742.00000	1,923	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,358.00000	4,157	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,001	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,893.00000	8,094	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,001	29.85	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	18.45	Put		5,894.00000	6,095	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		13.00000	0,008	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,905.00000	4,102	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		82.00000	0,064	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,974.00000	2,158	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,109.00000	3,907	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,142.00000	8,344	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,001	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,144.00000	6,345	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,859.00000	3,658	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,002	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,843.00000	8,044	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,002	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,844.00000	6,046	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		14.00000	0,008	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,856.00000	4,052	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		85.00000	0,067	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,927.00000	2,111	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,159.00000	3,957	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,192.00000	8,394	33.08	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	18.75	Call		2.00000	0,001	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,194.00000	6,395	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,809.00000	3,608	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,002	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.56680	12.77050		18.40	0.00	0	12,130.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,282.00000	9,485	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		10.00000	0,008	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,290.00000	7,491	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,001	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,582.00000	9,784	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,006	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,588.00000	7,789	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,082.00000	9,285	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		11.00000	0,009	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,091.00000	7,292	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		42.00000	0,034	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,122.00000	5,317	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		117.00000	0,100	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,197.00000	3,383	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,933.00000	9,135	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		13.00000	0,010	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,943.00000	7,143	27.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		46.00000	0,037	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,976.00000	5,170	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		126.00000	0,108	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,056.00000	3,241	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,833.00000	9,035	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		14.00000	0,011	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,844.00000	7,044	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		394.00000	0,338	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,224.00000	1,371	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		724.00000	0,623	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		554.00000	0,656	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,206.00000	2,010	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		36.00000	0,043	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,184.00000	2,982	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		14.00000	0,015	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,003	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,633.00000	8,836	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		16.00000	0,013	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,646.00000	6,846	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,683.00000	8,886	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		16.00000	0,012	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,696.00000	6,895	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		798.00000	0,687	18.26	0.00	0	8,032.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		478.00000	0,570	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,455.00000	1,287	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		135.00000	0,170	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,351.00000	2,152	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		31.00000	0,035	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,332.00000	3,130	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		12.00000	0,013	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,132.00000	9,335	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		41.00000	0,033	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,171.00000	5,366	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		114.00000	0,098	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,244.00000	3,431	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,332.00000	9,535	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		9.00000	0,007	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,339.00000	7,540	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		37.00000	0,030	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,367.00000	5,563	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,001	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,482.00000	9,684	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		8.00000	0,007	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,488.00000	7,690	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		906.00000	0,784	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		386.00000	0,467	17.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,621.00000	1,445	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		101.00000	0,128	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,546.00000	2,346	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		26.00000	0,029	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,001	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,532.00000	9,734	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		8.00000	0,006	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,538.00000	7,739	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,579.00000	1,405	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		109.00000	0,138	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,497.00000	2,297	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		27.00000	0,030	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,001	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,432.00000	9,634	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		9.00000	0,007	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,439.00000	7,640	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		280.00000	0,241	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,710.00000	1,874	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		500.00000	0,430	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		930.00000	1,063	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		935.00000	0,810	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		365.00000	0,443	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,663.00000	1,486	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		93.00000	0,119	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,595.00000	2,394	18.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		25.00000	0,027	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,001	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,382.00000	9,584	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		36.00000	0,029	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,416.00000	5,612	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		101.00000	0,087	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,481.00000	3,670	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,232.00000	9,435	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		10.00000	0,008	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,240.00000	7,441	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,182.00000	9,385	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		11.00000	0,008	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,191.00000	7,391	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		40.00000	0,032	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,220.00000	5,415	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		111.00000	0,095	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,291.00000	3,478	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		2.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,032.00000	9,235	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		12.00000	0,009	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,042.00000	7,242	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		43.00000	0,035	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,073.00000	5,268	27.33	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	15.80	Call		120.00000	0,103	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,150.00000	3,336	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,190.00000	1,043	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		220.00000	0,276	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,017.00000	1,829	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		47.00000	0,062	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,987.00000	2,785	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		17.00000	0,018	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,983.00000	9,185	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		12.00000	0,010	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,992.00000	7,193	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,883.00000	9,085	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		13.00000	0,010	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,893.00000	7,093	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		383.00000	0,329	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,263.00000	1,412	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,299.00000	1,142	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		179.00000	0,225	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,158.00000	1,964	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		38.00000	0,047	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,002	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,783.00000	8,985	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		14.00000	0,011	27.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,794.00000	6,994	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		38.00000	0,031	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,318.00000	5,514	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		65.00000	0,054	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,345.00000	4,537	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		106.00000	0,091	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,386.00000	3,574	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		177.00000	0,152	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,457.00000	2,635	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		406.00000	0,348	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,186.00000	1,331	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		748.00000	0,643	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		528.00000	0,626	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,376.00000	1,211	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		156.00000	0,194	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,254.00000	2,056	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		34.00000	0,039	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,234.00000	3,031	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		14.00000	0,014	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		273.00000	0,235	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,753.00000	1,918	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		29.00000	0,023	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,859.00000	6,056	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		82.00000	0,070	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,912.00000	4,103	26.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		133.00000	0,113	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,963.00000	3,146	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		994.00000	0,864	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		324.00000	0,397	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,749.00000	1,569	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		79.00000	0,102	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		30.00000	0,024	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,760.00000	5,957	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		564.00000	0,486	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		794.00000	0,919	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,057.00000	0,920	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		287.00000	0,353	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,837.00000	1,654	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		67.00000	0,087	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,790.00000	2,590	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		20.00000	0,023	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		35.00000	0,028	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,465.00000	5,661	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		60.00000	0,049	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,490.00000	4,682	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		99.00000	0,085	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,529.00000	3,718	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		164.00000	0,140	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,594.00000	2,773	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		372.00000	0,319	20.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,302.00000	1,452	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		678.00000	0,585	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		608.00000	0,718	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,261.00000	1,108	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		191.00000	0,241	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,109.00000	1,919	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		39.00000	0,052	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,086.00000	2,884	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		16.00000	0,017	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,156.00000	1,011	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		236.00000	0,294	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,972.00000	1,785	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		52.00000	0,068	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,938.00000	2,736	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		18.00000	0,019	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		47.00000	0,038	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,927.00000	5,121	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		80.00000	0,068	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,960.00000	4,151	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		515.00000	0,443	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		895.00000	1,026	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		964.00000	0,836	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		344.00000	0,419	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,643.00000	2,443	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		23.00000	0,026	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		30.00000	0,023	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,810.00000	6,006	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		84.00000	0,072	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,864.00000	4,055	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		136.00000	0,116	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,916.00000	3,099	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		305.00000	0,262	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,585.00000	1,745	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		547.00000	0,471	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		827.00000	0,954	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,025.00000	0,892	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		305.00000	0,375	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,793.00000	1,611	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		73.00000	0,094	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,741.00000	2,541	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		21.00000	0,024	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		31.00000	0,025	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,711.00000	5,908	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		52.00000	0,043	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,732.00000	4,926	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		88.00000	0,075	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,768.00000	3,958	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		143.00000	0,123	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,823.00000	3,006	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		582.00000	0,501	19.28	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	12.95	Put		762.00000	0,884	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,089.00000	0,950	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		269.00000	0,333	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,882.00000	1,697	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		62.00000	0,080	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,840.00000	2,638	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		20.00000	0,021	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		600.00000	0,517	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		730.00000	0,850	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,122.00000	0,980	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		252.00000	0,313	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,889.00000	2,687	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		19.00000	0,020	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		34.00000	0,028	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,514.00000	5,711	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		58.00000	0,048	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,538.00000	4,731	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		96.00000	0,083	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,576.00000	3,766	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		159.00000	0,136	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,639.00000	2,819	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		658.00000	0,567	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		638.00000	0,750	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,225.00000	1,075	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		205.00000	0,258	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,063.00000	1,874	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		43.00000	0,057	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,036.00000	2,835	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		16.00000	0,018	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		361.00000	0,310	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,341.00000	1,493	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		39.00000	0,032	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,269.00000	5,465	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		67.00000	0,055	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,297.00000	4,488	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		109.00000	0,093	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,339.00000	3,526	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		182.00000	0,156	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,412.00000	2,589	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		430.00000	0,370	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,110.00000	1,253	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		44.00000	0,036	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,024.00000	5,219	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		76.00000	0,064	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,056.00000	4,247	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		123.00000	0,105	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,103.00000	3,288	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		209.00000	0,179	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,189.00000	2,362	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		485.00000	0,417	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		965.00000	1,100	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		49.00000	0,041	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,829.00000	5,024	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,537.00000	1,365	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		117.00000	0,148	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,448.00000	2,249	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		28.00000	0,032	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,431.00000	3,229	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		11.00000	0,012	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		54.00000	0,044	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,684.00000	4,877	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		90.00000	0,077	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,720.00000	3,910	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		252.00000	0,217	22.48	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,882.00000	2,050	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,496.00000	1,326	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		126.00000	0,159	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,400.00000	2,201	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		30.00000	0,034	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		86.00000	0,074	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,816.00000	4,007	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		140.00000	0,119	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,870.00000	3,052	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		239.00000	0,206	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,969.00000	2,139	22.70	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		418.00000	0,359	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,148.00000	1,292	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		773.00000	0,665	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		503.00000	0,598	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,415.00000	1,249	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		145.00000	0,182	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,303.00000	2,104	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		33.00000	0,037	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,283.00000	3,081	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		13.00000	0,014	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		11.00000	0,009	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,141.00000	7,342	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		32.00000	0,025	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,662.00000	5,858	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		70.00000	0,059	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,200.00000	4,392	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		147.00000	0,126	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,777.00000	2,959	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		331.00000	0,285	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,461.00000	1,618	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		824.00000	0,710	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		454.00000	0,543	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,927.00000	1,741	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		57.00000	0,074	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,382.00000	3,179	20.91	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	9.40	Put		12.00000	0,012	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,871.00000	4,668	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		313.00000	0,269	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,543.00000	1,702	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,007	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,389.00000	7,590	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		28.00000	0,022	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,908.00000	6,105	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		61.00000	0,051	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,441.00000	4,634	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		129.00000	0,111	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,009.00000	3,194	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		288.00000	0,248	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,668.00000	1,831	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		701.00000	0,604	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		581.00000	0,687	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,706.00000	1,527	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		86.00000	0,110	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,135.00000	2,933	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		15.00000	0,016	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,622.00000	4,419	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		6.00000	0,005	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,836.00000	8,038	27.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		20.00000	0,016	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,350.00000	6,549	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		48.00000	0,039	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,878.00000	5,072	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		104.00000	0,089	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,434.00000	3,622	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		227.00000	0,195	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,057.00000	2,228	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		531.00000	0,457	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		861.00000	0,990	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,337.00000	1,176	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		167.00000	0,209	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,692.00000	2,492	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		22.00000	0,025	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,175.00000	3,973	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	0,006	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		34.00000	0,027	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,564.00000	5,760	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		57.00000	0,047	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,587.00000	4,780	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		94.00000	0,081	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,624.00000	3,814	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		155.00000	0,133	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,685.00000	2,866	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		266.00000	0,228	22.26	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	14.30	Put		1,796.00000	1,961	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		351.00000	0,301	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,381.00000	1,534	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		471.00000	0,404	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,001.00000	1,137	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		638.00000	0,550	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		668.00000	0,783	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		878.00000	0,759	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		408.00000	0,492	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		296.00000	0,255	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,626.00000	1,788	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		33.00000	0,026	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,613.00000	5,809	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		55.00000	0,045	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,635.00000	4,828	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		92.00000	0,079	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,672.00000	3,862	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		151.00000	0,129	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,731.00000	2,912	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		341.00000	0,293	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,421.00000	1,576	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		457.00000	0,392	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,037.00000	1,175	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		619.00000	0,533	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		699.00000	0,816	19.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		851.00000	0,734	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		431.00000	0,517	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		322.00000	0,277	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,502.00000	1,660	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		51.00000	0,042	27.07	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,781.00000	4,975	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		443.00000	0,381	20.28	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,073.00000	1,214	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		259.00000	0,222	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,839.00000	2,005	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		5.00000	0,004	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,035.00000	8,237	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		26.00000	0,020	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,056.00000	6,253	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		74.00000	0,062	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,104.00000	4,295	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		204.00000	0,174	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,234.00000	2,407	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,977.00000	3,774	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	0,007	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,005	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,936.00000	8,138	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		27.00000	0,021	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,957.00000	6,154	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		79.00000	0,066	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,009.00000	4,199	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		215.00000	0,184	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,145.00000	2,317	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,076.00000	3,873	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	0,006	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		6.00000	0,004	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,986.00000	8,187	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		26.00000	0,020	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,006.00000	6,203	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,027.00000	3,824	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,007	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		5.00000	0,004	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,235.00000	8,437	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		22.00000	0,017	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,252.00000	6,450	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,778.00000	3,575	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	0,008	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		4.00000	0,003	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,334.00000	8,536	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		63.00000	0,052	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,393.00000	4,585	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		173.00000	0,147	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,503.00000	2,680	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,679.00000	3,476	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		9.00000	0,009	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
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,004	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,284.00000	8,487	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		21.00000	0,016	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,301.00000	6,499	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,729.00000	3,526	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		9.00000	0,009	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,003	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,384.00000	8,586	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		20.00000	0,015	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,400.00000	6,598	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		168.00000	0,144	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,548.00000	2,727	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,630.00000	3,427	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	0,010	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,003	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,534.00000	8,736	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		17.00000	0,014	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,547.00000	6,747	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,481.00000	3,278	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		11.00000	0,011	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,003	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,584.00000	8,786	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		17.00000	0,013	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,597.00000	6,796	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,003	27.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,484.00000	8,686	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		18.00000	0,014	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,498.00000	6,697	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,530.00000	3,328	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		10.00000	0,011	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		7.00000	0,005	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,787.00000	7,988	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		233.00000	0,200	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,013.00000	2,183	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,225.00000	4,022	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,005	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,580.00000	3,377	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		10.00000	0,010	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,572.00000	4,369	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,722.00000	4,519	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,523.00000	4,320	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		5.00000	0,004	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,085.00000	8,287	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		25.00000	0,019	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,105.00000	6,302	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		72.00000	0,060	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,152.00000	4,343	26.51	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	14.85	Call		198.00000	0,169	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,278.00000	2,452	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,927.00000	3,724	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	0,007	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		6.00000	0,005	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,886.00000	8,088	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		221.00000	0,189	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,101.00000	2,272	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,126.00000	3,923	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,006	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,423.00000	4,220	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		7.00000	0,006	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,637.00000	7,839	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,374.00000	4,171	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,004	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,004	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,135.00000	8,337	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		24.00000	0,018	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,154.00000	6,351	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		193.00000	0,165	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,323.00000	2,498	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,878.00000	3,675	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,008	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,002	27.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,733.00000	8,935	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		15.00000	0,012	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,745.00000	6,945	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,004	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,185.00000	8,387	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		23.00000	0,018	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,203.00000	6,401	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		68.00000	0,057	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,248.00000	4,440	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		187.00000	0,160	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,367.00000	2,543	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,828.00000	3,625	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	0,008	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,003	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,434.00000	8,636	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		19.00000	0,015	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,449.00000	6,648	27.98	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.77520	12.97960		18.36	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		917.00000	0,801	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		667.00000	0,756	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		891.00000	0,777	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		691.00000	0,782	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		943.00000	0,825	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		643.00000	0,730	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08470	0.08560		24.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		724.00000	0,007	24.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		164.00000	0,002	24.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		283.00000	0,003	28.79	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		723.00000	0,008	28.79	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,572.00000	0,015	22.79	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		12.00000	0,000	22.79	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08630	0.08720		28.65	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		985.00000	0,009	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		265.00000	0,003	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		551.00000	0,005	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		831.00000	0,009	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,752.00000	0,017	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		32.00000	0,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.07590	11.22290		17.10	2,414,546.20	218	21,531.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,427.00000	8,574	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,000	31.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,428.00000	6,574	31.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		8.00000	0,005	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,435.00000	4,579	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		42.00000	0,031	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,469.00000	2,605	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		244.00000	0,192	19.48	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	11.65	Put		671.00000	0,766	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		722.00000	0,603	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		149.00000	0,177	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,592.00000	1,448	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		19.00000	0,022	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,576.00000	2,429	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		3.00000	0,003	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,574.00000	3,427	27.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	27.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,677.00000	8,824	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,000	31.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,678.00000	6,824	31.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,777.00000	8,924	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	31.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,778.00000	6,924	31.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,527.00000	8,674	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,000	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,528.00000	6,674	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		99.00000	0,078	23.25	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,476.00000	1,602	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,327.00000	8,474	33.83	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	17.55	Call		1.00000	0,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,328.00000	6,474	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		9.00000	0,006	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,336.00000	4,480	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		45.00000	0,034	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,372.00000	2,508	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		270.00000	0,214	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		597.00000	0,688	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		795.00000	0,672	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		122.00000	0,146	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,689.00000	1,544	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		16.00000	0,018	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,676.00000	2,529	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,674.00000	3,526	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,177.00000	8,324	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	30.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,178.00000	6,325	30.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		10.00000	0,007	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,187.00000	4,331	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		51.00000	0,039	25.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,228.00000	2,363	25.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		316.00000	0,252	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		493.00000	0,576	18.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		912.00000	0,783	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		89.00000	0,107	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,834.00000	1,689	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		11.00000	0,013	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,825.00000	2,678	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,002	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,823.00000	3,676	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,227.00000	8,374	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	30.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,228.00000	6,375	30.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		10.00000	0,006	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,237.00000	4,380	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		49.00000	0,037	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,276.00000	2,411	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		300.00000	0,238	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		527.00000	0,612	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		872.00000	0,745	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		99.00000	0,119	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,786.00000	1,641	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,015	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,775.00000	2,628	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,002	23.16	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	7.45	Call		3,773.00000	3,626	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,577.00000	8,724	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,578.00000	6,724	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,827.00000	8,974	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,827.00000	6,974	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,877.00000	9,024	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,877.00000	7,024	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,727.00000	8,874	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	31.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,728.00000	6,874	31.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,627.00000	8,774	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,628.00000	6,774	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,477.00000	8,624	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,000	31.25	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	17.70	Put		6,478.00000	6,624	31.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,377.00000	8,524	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,000	31.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,378.00000	6,524	31.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		8.00000	0,005	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,385.00000	4,529	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		43.00000	0,033	26.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,420.00000	2,557	26.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		256.00000	0,203	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		633.00000	0,727	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		758.00000	0,637	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		135.00000	0,161	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,640.00000	1,496	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		17.00000	0,020	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,626.00000	2,479	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,003	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,624.00000	3,477	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,277.00000	8,424	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,000	30.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,278.00000	6,424	30.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,127.00000	8,274	33.83	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	17.35	Call		1.00000	0,001	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,128.00000	6,275	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		11.00000	0,007	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,138.00000	4,281	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		24.00000	0,018	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,151.00000	3,292	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		54.00000	0,041	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,181.00000	2,315	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		123.00000	0,097	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,250.00000	1,371	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		333.00000	0,266	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		460.00000	0,540	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		952.00000	0,822	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		79.00000	0,096	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,883.00000	1,738	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		10.00000	0,012	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,875.00000	2,728	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,873.00000	3,726	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		9.00000	0,006	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,286.00000	4,430	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		21.00000	0,016	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,298.00000	3,440	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		47.00000	0,036	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,324.00000	2,460	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		108.00000	0,085	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,385.00000	1,509	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		284.00000	0,226	18.89	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		561.00000	0,650	18.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		833.00000	0,708	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		110.00000	0,132	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,737.00000	1,592	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		14.00000	0,016	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,725.00000	2,578	22.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,002	22.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,723.00000	3,576	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		7.00000	0,005	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,484.00000	4,629	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		19.00000	0,014	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,496.00000	3,638	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		40.00000	0,030	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,517.00000	2,654	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		91.00000	0,071	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,568.00000	1,695	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		231.00000	0,183	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		708.00000	0,807	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		686.00000	0,570	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		163.00000	0,194	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,544.00000	1,400	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		21.00000	0,024	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,526.00000	2,380	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		3.00000	0,004	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,524.00000	3,377	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		7.00000	0,004	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,534.00000	4,678	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		18.00000	0,013	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,545.00000	3,687	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		38.00000	0,029	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,565.00000	2,703	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		87.00000	0,069	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,614.00000	1,743	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		220.00000	0,173	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		747.00000	0,847	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		652.00000	0,539	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		179.00000	0,213	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,496.00000	1,352	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		23.00000	0,026	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,477.00000	2,330	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,004	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,474.00000	3,327	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		5.00000	0,003	30.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,732.00000	4,877	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		16.00000	0,011	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,743.00000	3,885	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		33.00000	0,024	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,760.00000	2,898	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		74.00000	0,059	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,801.00000	1,933	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		180.00000	0,141	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		907.00000	1,015	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		525.00000	0,422	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		252.00000	0,296	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,308.00000	1,165	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		35.00000	0,039	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,278.00000	2,131	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		5.00000	0,005	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,274.00000	3,127	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		5.00000	0,003	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,782.00000	4,927	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		15.00000	0,011	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,792.00000	3,935	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		31.00000	0,023	27.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,808.00000	2,947	27.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		71.00000	0,056	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,848.00000	1,980	24.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		171.00000	0,135	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		948.00000	1,059	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		496.00000	0,396	17.09	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		273.00000	0,320	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,261.00000	1,118	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		38.00000	0,042	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,228.00000	2,082	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		5.00000	0,006	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,224.00000	3,077	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		6.00000	0,004	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,633.00000	4,778	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		17.00000	0,012	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,644.00000	3,786	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		35.00000	0,026	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,662.00000	2,800	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		80.00000	0,063	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,707.00000	1,837	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		199.00000	0,156	20.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		826.00000	0,930	20.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		586.00000	0,478	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		213.00000	0,252	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,401.00000	1,258	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		28.00000	0,032	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,377.00000	2,231	21.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		4.00000	0,005	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,374.00000	3,227	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		6.00000	0,004	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,583.00000	4,728	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		17.00000	0,013	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,594.00000	3,737	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		37.00000	0,028	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,614.00000	2,752	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		84.00000	0,066	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,661.00000	1,790	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		209.00000	0,165	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		786.00000	0,889	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		619.00000	0,508	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		196.00000	0,232	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,449.00000	1,305	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		26.00000	0,029	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,427.00000	2,280	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		4.00000	0,004	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,424.00000	3,277	26.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	26.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		5.00000	0,003	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,682.00000	4,827	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		16.00000	0,012	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,693.00000	3,836	29.84	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	13.90	Call		34.00000	0,025	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,711.00000	2,849	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		77.00000	0,061	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,754.00000	1,885	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		189.00000	0,149	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		866.00000	0,973	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		555.00000	0,450	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		232.00000	0,274	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,354.00000	1,211	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		31.00000	0,035	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,328.00000	2,181	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,005	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,324.00000	3,177	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		4.00000	0,002	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,931.00000	5,076	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		14.00000	0,009	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,941.00000	4,083	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		28.00000	0,021	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,955.00000	3,095	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		64.00000	0,049	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,991.00000	2,123	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		148.00000	0,116	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,075.00000	1,190	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		415.00000	0,332	17.50	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	11.15	Put		342.00000	0,406	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,124.00000	0,986	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		51.00000	0,060	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,080.00000	1,934	20.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		7.00000	0,008	20.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,074.00000	2,927	24.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	24.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		4.00000	0,003	30.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,831.00000	4,977	30.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		15.00000	0,011	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,842.00000	3,985	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		30.00000	0,022	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,857.00000	2,996	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		69.00000	0,054	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,896.00000	2,028	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		163.00000	0,128	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		990.00000	1,102	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		468.00000	0,371	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		295.00000	0,345	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,215.00000	1,073	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		42.00000	0,047	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,179.00000	2,033	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		6.00000	0,007	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,174.00000	3,027	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	24.94	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		4.00000	0,003	30.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,881.00000	5,027	30.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		14.00000	0,010	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,891.00000	4,034	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		29.00000	0,021	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,906.00000	3,045	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		66.00000	0,052	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,943.00000	2,076	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		441.00000	0,351	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		318.00000	0,375	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,169.00000	1,029	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		46.00000	0,053	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,129.00000	1,983	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		6.00000	0,007	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,124.00000	2,977	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,001	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		4.00000	0,002	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,981.00000	5,126	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		14.00000	0,009	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,991.00000	4,133	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		27.00000	0,020	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,004.00000	3,144	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		61.00000	0,047	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,038.00000	2,171	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		142.00000	0,111	21.66	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	12.20	Put		1,119.00000	1,235	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		390.00000	0,314	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		367.00000	0,438	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,079.00000	0,944	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		56.00000	0,068	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,030.00000	1,885	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		7.00000	0,009	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,024.00000	2,877	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		3.00000	0,002	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,030.00000	5,176	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		13.00000	0,008	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,040.00000	4,182	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		26.00000	0,019	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,053.00000	3,193	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		59.00000	0,045	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,086.00000	2,219	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		135.00000	0,106	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,162.00000	1,280	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		370.00000	0,297	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		397.00000	0,471	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,036.00000	0,903	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		63.00000	0,077	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,981.00000	1,836	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		8.00000	0,010	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	15/03/2010	Foreign Exchange Future	8.25	Call		2,975.00000	2,828	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		156.00000	0,122	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,033.00000	1,146	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,927.00000	8,074	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,928.00000	6,075	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,073.00000	3,926	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,077.00000	8,224	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,078.00000	6,225	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		12.00000	0,008	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,089.00000	4,232	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		56.00000	0,043	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,133.00000	2,267	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		351.00000	0,281	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		428.00000	0,505	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		994.00000	0,862	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		71.00000	0,086	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,932.00000	1,787	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		9.00000	0,011	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,925.00000	2,778	23.83	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	8.30	Put		2.00000	0,002	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,923.00000	3,776	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,027.00000	8,174	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,028.00000	6,175	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,973.00000	3,826	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,877.00000	8,024	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,878.00000	6,025	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,123.00000	3,976	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,977.00000	8,124	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	30.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,978.00000	6,125	30.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,023.00000	3,876	29.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	29.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.26700	11.41450		17.52	0.00	0	12,114.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		356.00000	0,308	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,042.00000	1,141	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		406.00000	0,351	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		892.00000	0,984	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		380.00000	0,328	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		966.00000	1,061	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		9.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,895.00000	8,035	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		31.00000	0,025	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,917.00000	6,058	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		70.00000	0,060	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,956.00000	4,093	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		178.00000	0,154	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,064.00000	2,187	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		614.00000	0,531	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		500.00000	0,564	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,245.00000	1,116	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		131.00000	0,149	16.49	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,142.00000	1,996	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		28.00000	0,029	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,123.00000	2,977	21.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		9.00000	0,010	21.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,117.00000	3,970	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,003	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		7.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,193.00000	8,335	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		26.00000	0,019	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,212.00000	6,352	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		61.00000	0,052	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,247.00000	4,385	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		152.00000	0,131	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,338.00000	2,464	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		496.00000	0,430	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		682.00000	0,763	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,020.00000	0,907	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		206.00000	0,240	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,858.00000	1,716	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		44.00000	0,049	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,827.00000	2,680	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		13.00000	0,013	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,818.00000	3,671	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		7.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,293.00000	8,435	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		24.00000	0,017	30.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,310.00000	6,450	30.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		58.00000	0,050	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,344.00000	4,483	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		144.00000	0,124	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,430.00000	2,557	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		463.00000	0,401	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		749.00000	0,834	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		953.00000	0,843	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		239.00000	0,276	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,766.00000	1,625	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		52.00000	0,058	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,728.00000	2,582	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		14.00000	0,015	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,719.00000	3,572	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		9.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,945.00000	8,085	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		30.00000	0,024	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,966.00000	6,107	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		69.00000	0,059	28.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,005.00000	4,142	28.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		174.00000	0,150	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,110.00000	2,233	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		591.00000	0,512	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		527.00000	0,595	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,204.00000	1,080	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		140.00000	0,163	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,094.00000	1,949	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		30.00000	0,032	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,074.00000	2,927	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,010	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,067.00000	3,920	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	24.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		8.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,994.00000	8,135	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		30.00000	0,023	30.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,016.00000	6,156	30.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		67.00000	0,058	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,053.00000	4,191	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		170.00000	0,146	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,156.00000	2,279	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		569.00000	0,495	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		555.00000	0,628	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,164.00000	1,043	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		150.00000	0,176	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,045.00000	1,902	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		31.00000	0,035	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,024.00000	2,878	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,011	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,017.00000	3,870	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		8.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,144.00000	8,285	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		27.00000	0,020	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,163.00000	6,303	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		63.00000	0,054	28.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,199.00000	4,337	28.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		156.00000	0,135	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
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,292.00000	2,418	23.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		513.00000	0,445	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		649.00000	0,728	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,055.00000	0,940	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		191.00000	0,223	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,905.00000	1,762	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		41.00000	0,045	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,876.00000	2,729	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,012	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,868.00000	3,721	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		8.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,044.00000	8,185	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		29.00000	0,022	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,065.00000	6,205	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		66.00000	0,056	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,102.00000	4,239	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		165.00000	0,142	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,201.00000	2,325	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		549.00000	0,477	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		585.00000	0,660	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,127.00000	1,008	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		163.00000	0,191	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,998.00000	1,855	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		34.00000	0,038	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,975.00000	2,828	20.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		11.00000	0,011	20.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,968.00000	3,820	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,003	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		8.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,094.00000	8,235	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		28.00000	0,021	30.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,114.00000	6,254	30.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		64.00000	0,055	28.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,150.00000	4,288	28.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		161.00000	0,138	23.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,247.00000	2,371	23.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		531.00000	0,461	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		617.00000	0,694	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,091.00000	0,973	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		177.00000	0,206	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,951.00000	1,808	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		37.00000	0,041	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,925.00000	2,779	20.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		11.00000	0,012	20.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,918.00000	3,770	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,003	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		6.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,442.00000	8,585	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		22.00000	0,014	30.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,458.00000	6,597	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		55.00000	0,047	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,491.00000	4,630	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		133.00000	0,115	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,569.00000	2,698	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		419.00000	0,363	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		855.00000	0,946	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		858.00000	0,754	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		294.00000	0,337	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,631.00000	1,492	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		67.00000	0,075	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,581.00000	2,434	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,017	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,570.00000	3,422	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,005	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		6.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,392.00000	8,535	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		23.00000	0,015	30.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,409.00000	6,548	30.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		56.00000	0,048	28.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,442.00000	4,581	28.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		137.00000	0,118	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,523.00000	2,651	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		433.00000	0,375	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		819.00000	0,908	19.10	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	10.80	Call		889.00000	0,783	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		275.00000	0,316	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,676.00000	1,536	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		62.00000	0,069	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,630.00000	2,483	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,016	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,619.00000	3,472	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		6.00000	0,001	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,492.00000	8,634	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		22.00000	0,013	30.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,508.00000	6,646	30.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		53.00000	0,046	28.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,539.00000	4,679	28.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		130.00000	0,112	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,616.00000	2,745	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		828.00000	0,725	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		314.00000	0,358	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,586.00000	1,448	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		72.00000	0,081	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,532.00000	2,385	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,018	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,520.00000	3,373	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		6.00000	0,001	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	14/06/2010	Foreign Exchange Future	19.95	Put		8,542.00000	8,684	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		21.00000	0,013	30.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,557.00000	6,696	30.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		52.00000	0,045	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,588.00000	4,728	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		127.00000	0,109	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,663.00000	2,792	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		392.00000	0,339	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		928.00000	1,022	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		798.00000	0,698	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		334.00000	0,381	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,542.00000	1,405	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		78.00000	0,088	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,483.00000	2,336	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,470.00000	3,323	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,006	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		7.00000	0,002	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,343.00000	8,485	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		24.00000	0,016	30.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,360.00000	6,499	30.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		57.00000	0,049	28.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,393.00000	4,532	28.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		140.00000	0,121	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,476.00000	2,604	24.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		448.00000	0,388	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		784.00000	0,871	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		921.00000	0,812	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		257.00000	0,295	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,721.00000	1,581	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		57.00000	0,064	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,679.00000	2,532	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,015	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,669.00000	3,522	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		6.00000	0,001	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,592.00000	8,734	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		20.00000	0,012	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,606.00000	6,745	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		51.00000	0,044	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,637.00000	4,777	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		124.00000	0,107	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,710.00000	2,840	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		770.00000	0,671	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		356.00000	0,404	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,498.00000	1,362	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		84.00000	0,095	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,434.00000	2,287	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,421.00000	3,274	22.34	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	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,007	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		5.00000	0,001	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,741.00000	8,884	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		18.00000	0,010	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,754.00000	6,893	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		48.00000	0,041	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,784.00000	4,924	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		115.00000	0,099	25.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,851.00000	2,982	25.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		345.00000	0,298	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,081.00000	1,181	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		689.00000	0,596	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		425.00000	0,479	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,369.00000	1,236	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		105.00000	0,119	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,288.00000	2,141	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		24.00000	0,024	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,272.00000	3,125	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,008	21.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.45440	11.60100		17.53	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		684.00000	0,607	18.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		748.00000	0,818	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.63990	11.78760		17.95	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		72.00000	0,065	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,484.00000	8,625	30.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		119.00000	0,109	29.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,531.00000	6,669	29.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		189.00000	0,173	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,601.00000	4,733	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		336.00000	0,306	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,748.00000	2,866	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		705.00000	0,641	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,117.00000	1,201	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,107.00000	1,012	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		519.00000	0,572	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,776.00000	1,647	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		188.00000	0,207	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,647.00000	2,505	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		59.00000	0,065	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,609.00000	3,463	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		21.00000	0,023	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		751.00000	0,684	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,013.00000	1,094	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		71.00000	0,064	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,533.00000	8,674	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		118.00000	0,107	29.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,580.00000	6,717	29.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		187.00000	0,171	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,649.00000	4,781	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		331.00000	0,301	23.14	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,793.00000	2,911	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		690.00000	0,628	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,152.00000	1,238	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,081.00000	0,988	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		543.00000	0,598	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,736.00000	1,609	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		198.00000	0,219	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,600.00000	2,459	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		62.00000	0,069	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,560.00000	3,414	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		22.00000	0,024	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		54.00000	0,049	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,216.00000	9,359	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		101.00000	0,092	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,263.00000	7,402	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		157.00000	0,144	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,319.00000	5,454	27.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		266.00000	0,243	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,428.00000	3,553	24.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		522.00000	0,475	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,684.00000	1,785	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		784.00000	0,714	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		946.00000	1,024	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,245.00000	1,140	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		407.00000	0,450	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,980.00000	1,847	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		142.00000	0,157	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,880.00000	2,737	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		42.00000	0,047	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		56.00000	0,051	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,118.00000	9,261	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		103.00000	0,094	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,165.00000	7,304	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		161.00000	0,147	27.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,223.00000	5,357	27.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		274.00000	0,250	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,336.00000	3,460	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		542.00000	0,493	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,604.00000	1,703	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		819.00000	0,746	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		881.00000	0,956	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,304.00000	1,196	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		366.00000	0,406	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,065.00000	1,930	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		127.00000	0,140	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,975.00000	2,831	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		37.00000	0,041	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		78.00000	0,070	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,290.00000	8,430	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		125.00000	0,114	29.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,337.00000	6,474	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		200.00000	0,182	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,412.00000	4,542	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		360.00000	0,328	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,572.00000	2,688	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		767.00000	0,699	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		979.00000	1,059	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,216.00000	1,113	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		428.00000	0,473	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,939.00000	1,807	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		151.00000	0,167	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,833.00000	2,690	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		45.00000	0,050	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,807.00000	3,660	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	0,020	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		75.00000	0,068	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,387.00000	8,528	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		122.00000	0,111	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,434.00000	6,571	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		194.00000	0,178	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,506.00000	4,638	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		348.00000	0,317	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,660.00000	2,777	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		735.00000	0,669	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,047.00000	1,129	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,160.00000	1,061	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		472.00000	0,521	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,856.00000	1,726	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		168.00000	0,186	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,740.00000	2,597	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		52.00000	0,057	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,708.00000	3,561	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		20.00000	0,021	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		67.00000	0,060	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,679.00000	8,820	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		114.00000	0,104	29.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,726.00000	6,864	29.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		180.00000	0,164	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,792.00000	4,924	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		315.00000	0,287	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,927.00000	3,047	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		648.00000	0,590	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,260.00000	1,350	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,008.00000	0,919	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		620.00000	0,679	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,619.00000	1,495	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		231.00000	0,255	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,463.00000	2,323	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		75.00000	0,083	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,413.00000	3,266	18.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		25.00000	0,026	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		63.00000	0,057	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,825.00000	8,967	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		110.00000	0,100	29.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,872.00000	7,010	29.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		173.00000	0,158	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,935.00000	5,068	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		300.00000	0,274	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,062.00000	3,184	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		610.00000	0,555	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,372.00000	1,465	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		939.00000	0,856	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		701.00000	0,766	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,506.00000	1,385	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		268.00000	0,295	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,327.00000	2,188	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		89.00000	0,098	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,265.00000	3,119	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		27.00000	0,029	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		83.00000	0,075	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,145.00000	8,285	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		129.00000	0,118	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,191.00000	6,328	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		208.00000	0,190	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,270.00000	4,400	25.90	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	13/12/2010	Foreign Exchange Future	13.85	Call		379.00000	0,345	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,441.00000	2,555	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,955.00000	3,808	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	0,018	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		81.00000	0,073	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,193.00000	8,333	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		127.00000	0,117	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,239.00000	6,377	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		205.00000	0,188	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,317.00000	4,448	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		372.00000	0,339	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,484.00000	2,599	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		801.00000	0,730	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		913.00000	0,990	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,274.00000	1,168	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		386.00000	0,428	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,022.00000	1,889	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		134.00000	0,149	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,928.00000	2,784	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		40.00000	0,044	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,905.00000	3,758	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		17.00000	0,018	20.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		80.00000	0,072	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,242.00000	8,382	30.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		126.00000	0,115	28.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,288.00000	6,425	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		202.00000	0,185	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,364.00000	4,495	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		366.00000	0,333	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,528.00000	2,643	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,856.00000	3,709	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		18.00000	0,019	20.02	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.76200	253.83900			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			335.41500	335.42700			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			299.80700	299.90800			0.00	0	1,072.00
ALBI	On	06/05/2010	Index Future			305.28800	305.39300			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			315.18900	315.20000			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.75240	6.84990		16.61	0.00	0	16,763.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,950.00000	8,048	45.83	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	38.96	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,950.00000	6,048	38.96	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	31.24	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,950.00000	4,048	31.24	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		8.00000	0,006	26.11	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,958.00000	2,054	26.11	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,056.00000	0,960	17.87	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,008	17.87	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	4.80	Call		2,050.00000	1,953	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,050.00000	2,952	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,050.00000	3,952	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,050.00000	8,148	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	39.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,050.00000	6,148	39.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	31.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,050.00000	4,148	31.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		7.00000	0,005	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,057.00000	2,153	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		959.00000	0,865	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		9.00000	0,013	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,951.00000	1,853	24.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	24.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,950.00000	2,852	29.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,950.00000	3,852	22.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,100.00000	8,198	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	39.49	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,100.00000	6,198	39.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,100.00000	4,198	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		6.00000	0,004	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,106.00000	2,202	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		911.00000	0,818	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		11.00000	0,016	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,901.00000	1,803	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,900.00000	2,802	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,900.00000	3,802	23.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,000.00000	8,098	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	39.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,000.00000	6,098	39.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	31.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,000.00000	4,098	31.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		8.00000	0,005	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,008.00000	2,103	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,007.00000	0,912	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		7.00000	0,010	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,000.00000	1,903	25.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	25.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,000.00000	2,902	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,000.00000	3,902	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,900.00000	7,998	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	38.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,900.00000	5,998	38.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,900.00000	3,998	31.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		9.00000	0,006	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,909.00000	2,004	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,105.00000	1,008	17.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,006	17.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,100.00000	2,003	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,100.00000	3,002	29.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,100.00000	4,002	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,600.00000	7,698	44.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,600.00000	5,698	37.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,000	30.29	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	10.45	Put		3,601.00000	3,698	30.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		13.00000	0,009	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,613.00000	1,707	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,402.00000	1,305	20.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,003	20.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,400.00000	2,303	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,400.00000	3,302	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,400.00000	4,302	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,800.00000	7,898	45.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,800.00000	5,898	38.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,800.00000	3,898	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		10.00000	0,007	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,810.00000	1,905	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,204.00000	1,107	18.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,005	18.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,200.00000	2,103	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,200.00000	3,102	28.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,200.00000	4,102	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	45.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,850.00000	7,948	45.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	38.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,850.00000	5,948	38.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,850.00000	3,948	30.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		9.00000	0,006	25.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,859.00000	1,954	25.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,154.00000	1,058	18.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,006	18.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,150.00000	2,053	26.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	26.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,150.00000	3,052	29.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,150.00000	4,052	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,750.00000	7,848	45.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,750.00000	5,848	38.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	30.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,750.00000	3,848	30.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		11.00000	0,007	25.28	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	8.60	Put		1,761.00000	1,855	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,253.00000	1,156	19.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,004	19.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,250.00000	2,153	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,250.00000	3,152	28.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,250.00000	4,152	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,700.00000	7,798	45.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	38.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,700.00000	5,798	38.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,700.00000	3,798	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		11.00000	0,008	25.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,711.00000	1,806	25.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,303.00000	1,206	19.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,004	19.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,300.00000	2,203	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,300.00000	3,202	27.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,300.00000	4,202	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	21.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,650.00000	7,748	44.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,650.00000	5,748	37.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,650.00000	3,748	30.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		12.00000	0,008	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,662.00000	1,756	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,353.00000	1,256	20.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,004	20.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,350.00000	2,253	27.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	27.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,350.00000	3,252	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,350.00000	4,252	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,550.00000	7,648	44.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,550.00000	5,648	37.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,000	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,551.00000	3,648	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		14.00000	0,010	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,564.00000	1,658	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,452.00000	1,355	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,003	20.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,450.00000	2,352	27.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,450.00000	3,352	26.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	26.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,450.00000	4,352	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		771.00000	0,681	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		21.00000	0,029	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		864.00000	0,771	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		14.00000	0,019	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		817.00000	0,725	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		17.00000	0,023	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		178.00000	0,142	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		278.00000	0,340	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		216.00000	0,174	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		216.00000	0,272	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		266.00000	0,213	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		166.00000	0,211	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		397.00000	0,329	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		97.00000	0,127	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		472.00000	0,397	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		72.00000	0,095	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		552.00000	0,471	17.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		52.00000	0,069	17.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		637.00000	0,552	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		37.00000	0,050	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		725.00000	0,637	17.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		25.00000	0,035	17.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		681.00000	0,594	17.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		31.00000	0,042	17.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		132.00000	0,104	18.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		382.00000	0,452	18.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		161.00000	0,128	17.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		311.00000	0,376	17.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		196.00000	0,157	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		246.00000	0,305	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		238.00000	0,193	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		188.00000	0,241	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		296.00000	0,239	16.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		146.00000	0,187	16.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		362.00000	0,297	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		112.00000	0,145	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		433.00000	0,362	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		83.00000	0,110	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		511.00000	0,433	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		61.00000	0,081	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		594.00000	0,511	17.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		44.00000	0,059	17.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		328.00000	0,267	16.74	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		128.00000	0,165	16.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,250.00000	8,348	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	40.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,250.00000	6,348	40.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,250.00000	4,348	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		5.00000	0,003	26.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,255.00000	2,351	26.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,751.00000	1,654	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,002	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,750.00000	2,652	28.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,750.00000	3,652	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,200.00000	8,298	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,200.00000	6,298	39.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	32.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,200.00000	4,298	32.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		5.00000	0,004	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,205.00000	2,302	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		146.00000	0,116	18.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		346.00000	0,414	18.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,801.00000	1,703	23.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	23.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,800.00000	2,702	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,800.00000	3,702	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,150.00000	8,248	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,150.00000	6,248	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	32.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,150.00000	4,248	32.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		6.00000	0,004	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,156.00000	2,252	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,851.00000	1,753	24.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	24.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,850.00000	2,752	28.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,850.00000	3,752	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,300.00000	8,398	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,300.00000	6,398	40.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,300.00000	4,398	32.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		4.00000	0,003	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,304.00000	2,401	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		120.00000	0,094	18.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		420.00000	0,492	18.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,701.00000	1,604	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,002	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,700.00000	2,602	28.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,700.00000	3,602	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,400.00000	8,498	45.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	40.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,400.00000	6,498	40.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,400.00000	4,498	32.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		4.00000	0,002	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,404.00000	2,500	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		99.00000	0,077	18.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		499.00000	0,575	18.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,601.00000	1,504	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,002	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,600.00000	2,502	27.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,600.00000	3,502	25.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.80020	6.89860		17.00	0.00	0	404.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,701.00000	7,800	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,702.00000	5,801	30.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		4.00000	0,004	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,705.00000	3,804	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		53.00000	0,046	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,754.00000	1,846	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		479.00000	0,417	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		180.00000	0,217	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,311.00000	1,213	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		12.00000	0,013	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,301.00000	2,202	23.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	23.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,299.00000	3,200	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,299.00000	4,200	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,651.00000	7,750	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,652.00000	5,751	29.90	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	10.55	Call		5.00000	0,004	26.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,656.00000	3,754	26.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		55.00000	0,048	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,706.00000	1,798	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		510.00000	0,445	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		161.00000	0,195	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,360.00000	1,262	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		11.00000	0,012	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,350.00000	2,252	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,349.00000	3,250	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,349.00000	4,250	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,601.00000	7,700	33.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,602.00000	5,701	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		5.00000	0,004	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,606.00000	3,704	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		57.00000	0,050	23.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,658.00000	1,750	23.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		542.00000	0,474	16.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		143.00000	0,174	16.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,409.00000	1,311	17.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		10.00000	0,011	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,400.00000	2,302	23.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	23.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,399.00000	3,300	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,399.00000	4,300	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		422.00000	0,364	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		223.00000	0,264	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,951.00000	8,050	33.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,952.00000	6,051	30.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		3.00000	0,003	26.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,954.00000	4,053	26.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		43.00000	0,037	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,994.00000	2,087	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		346.00000	0,298	17.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		297.00000	0,348	17.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,068.00000	0,973	15.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		19.00000	0,023	15.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,052.00000	1,954	21.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,004	21.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,049.00000	2,951	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	27.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,049.00000	3,950	22.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	33.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,851.00000	7,950	33.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,852.00000	5,951	30.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		4.00000	0,003	26.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,855.00000	3,953	26.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		47.00000	0,041	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,898.00000	1,991	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		395.00000	0,340	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		246.00000	0,290	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,164.00000	1,067	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		15.00000	0,017	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,151.00000	2,053	22.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	0,003	22.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,149.00000	3,050	27.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,149.00000	4,050	22.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,001.00000	8,100	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,001	30.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,002.00000	6,101	30.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		3.00000	0,002	26.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,004.00000	4,102	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		42.00000	0,035	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,043.00000	2,135	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		323.00000	0,280	17.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		324.00000	0,380	17.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,019.00000	0,929	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		20.00000	0,029	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,002.00000	1,904	21.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,004	21.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,999.00000	2,901	27.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	27.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,999.00000	3,900	22.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,901.00000	8,000	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,902.00000	6,001	30.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		3.00000	0,003	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,904.00000	4,003	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		45.00000	0,040	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,946.00000	2,040	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		370.00000	0,317	17.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		271.00000	0,317	17.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,116.00000	1,019	15.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		17.00000	0,019	15.28	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	4.80	Call		2,102.00000	2,003	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,099.00000	3,001	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,099.00000	4,000	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	33.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,751.00000	7,850	33.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,752.00000	5,851	30.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		4.00000	0,003	26.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,755.00000	3,853	26.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		50.00000	0,044	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,801.00000	1,894	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		450.00000	0,390	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		201.00000	0,240	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,262.00000	1,164	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		13.00000	0,014	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,251.00000	2,153	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,003	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,249.00000	3,150	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,249.00000	4,150	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,251.00000	8,350	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		1.00000	0,001	30.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,252.00000	6,351	30.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,253.00000	4,352	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		30.00000	0,025	25.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,281.00000	2,375	25.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		237.00000	0,205	18.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		488.00000	0,555	18.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		802.00000	0,719	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		53.00000	0,069	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,754.00000	1,656	19.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		5.00000	0,006	19.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,749.00000	2,651	26.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,001	26.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,749.00000	3,650	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,201.00000	8,300	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		1.00000	0,001	30.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,202.00000	6,301	30.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,203.00000	4,302	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		32.00000	0,026	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,233.00000	2,326	25.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		252.00000	0,218	18.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		453.00000	0,518	18.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		843.00000	0,759	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		44.00000	0,059	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,804.00000	1,706	20.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,006	20.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,799.00000	2,701	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,001	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,799.00000	3,700	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,101.00000	8,200	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	30.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,102.00000	6,201	30.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		3.00000	0,002	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,104.00000	4,202	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		37.00000	0,030	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,138.00000	2,230	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		285.00000	0,247	17.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		386.00000	0,447	17.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		930.00000	0,842	15.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		31.00000	0,042	15.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,903.00000	1,805	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		4.00000	0,005	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,899.00000	2,801	27.00	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	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,899.00000	3,800	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,051.00000	8,150	33.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	30.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,052.00000	6,151	30.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		3.00000	0,002	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,054.00000	4,152	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		39.00000	0,032	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,090.00000	2,182	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		303.00000	0,263	17.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		354.00000	0,413	17.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		974.00000	0,885	15.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		25.00000	0,035	15.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,953.00000	1,854	21.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	21.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,949.00000	2,851	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,949.00000	3,850	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,301.00000	8,400	33.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	31.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,302.00000	6,401	31.06	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	11.20	Call		2.00000	0,002	27.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,303.00000	4,402	27.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		28.00000	0,023	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,329.00000	2,423	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		223.00000	0,193	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		524.00000	0,593	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		761.00000	0,680	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		62.00000	0,080	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,705.00000	1,607	19.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		6.00000	0,007	19.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,700.00000	2,601	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,001	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,699.00000	3,600	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,151.00000	8,250	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		1.00000	0,001	30.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,152.00000	6,251	30.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		3.00000	0,002	26.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,154.00000	4,252	26.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		34.00000	0,028	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,185.00000	2,278	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		268.00000	0,232	18.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		419.00000	0,482	18.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		886.00000	0,800	15.71	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	6.05	Put		37.00000	0,050	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,853.00000	1,755	20.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		4.00000	0,005	20.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,849.00000	2,751	26.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,001	26.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,849.00000	3,750	23.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,351.00000	8,450	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		1.00000	0,001	31.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,352.00000	6,451	31.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		2.00000	0,002	27.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,353.00000	4,452	27.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		26.00000	0,022	25.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,377.00000	2,472	25.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		210.00000	0,181	18.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		561.00000	0,631	18.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		721.00000	0,642	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		72.00000	0,092	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,655.00000	1,557	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		6.00000	0,007	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,650.00000	2,551	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		1.00000	0,001	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,649.00000	3,550	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	25.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.84360	6.94120		17.22	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		420.00000	0,375	17.41	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		386.00000	0,438	17.41	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.69500	130.73300			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.08500	133.12400			0.00	0	0.00
GOVI On	04/02/2010	GOVI			301.45700	301.56000		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		12,396.00000	1,182	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		36,796.00000	3,725	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			306.96900	307.07500		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		38,437.00000	3,781	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		65,687.00000	6,611	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			312.68700	312.79500		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		51,694.00000	5,108	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		79,744.00000	8,021	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	04/02/2010	Index Future			362.91200	362.70600			0.00	0	425.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	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	20/01/2010	Jibar Tradeable Future			7.23500	7.23500			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.14200	7.13900			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.11700	7.11700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.12100	7.12100			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.11600	7.11600			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.13000	7.13600			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.29300	7.29900			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.51500	7.52200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.85500	7.86700			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.24500	8.25700			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.65400	8.66600			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.83000	8.85000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	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	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			290.68300	290.77700			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			295.99800	296.09500			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.65600	7.66100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		134.00000	0,134	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		378.00000	0,371	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.49400	8.49800		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		47.00000	0,045	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,845.00000	3,823	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.57000	8.57300		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,399.00000	1,400	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,747.00000	1,734	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.61900	8.62200		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,302.00000	2,305	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,721.00000	1,710	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.10600	9.10800		11.50	0.00	0	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		61.00000	0,058	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,479.00000	8,457	11.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future			9.15600	9.15800		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,560.00000	2,557	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,023.00000	4,001	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.19300	9.19500		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,387.00000	4,388	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,890.00000	3,873	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.56000	8.56200		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		4.00000	0,004	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,287.00000	4,279	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.63300	8.63600		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		961.00000	0,961	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,473.00000	1,462	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.68000	8.68300		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,160.00000	2,164	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,035.00000	1,028	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.14200	9.14500		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		22.00000	0,020	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,126.00000	5,108	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.21800	9.22100		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,281.00000	1,281	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,413.00000	2,397	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.27500	9.27800		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,242.00000	2,244	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,381.00000	2,368	7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future			9.13600	9.13900		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		23.00000	0,022	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,600.00000	5,582	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		760.00000	0,755	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,560.00000	1,537	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		111.00000	0,108	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,861.00000	3,841	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.20500	9.20800		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,429.00000	1,428	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,601.00000	2,583	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.25800	9.26000		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,552.00000	2,551	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,607.00000	2,595	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.61800	8.62200		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		3.00000	0,003	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,679.00000	3,666	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.71300	8.71600		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,077.00000	1,078	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		974.00000	0,966	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.78000	8.78300		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,638.00000	1,640	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,024.00000	1,018	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.22500	9.22700		9.50	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Call		21.00000	0,020	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		6,010.00000	5,997	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.29200	9.29500		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,937.00000	1,938	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,196.00000	2,180	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.34500	9.34800		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,166.00000	3,169	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,313.00000	2,299	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.21200	9.21400		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		94.00000	0,090	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,590.00000	4,574	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.27100	9.27400		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,011.00000	2,012	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,155.00000	2,138	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.31700	9.31900		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,341.00000	3,342	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,284.00000	2,274	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.82800	8.82900		14.25	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		1.00000	0,001	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,926.00000	11,918	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,441.00000	8,447	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		23.00000	0,021	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.85900	8.86000		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,463.00000	1,457	14.57	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	06/05/2010	Bond Future	8.50	Put		4,397.00000	4,383	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.87900	8.88100		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,037.00000	3,037	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,078.00000	4,062	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			297.71900	297.81900			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.16200	303.26600			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>83,322,216.20</b>	<b>10,626</b>	<b>269,117.00</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			7.60500	7.61000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.44500	8.45000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.07500	9.08000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.51500	8.52000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.09500	9.10000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.09500	9.10000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.57000	8.57500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.18500	9.19000			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	31/03/2021	Spot Bond			9.17500	9.18000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.80500	8.81000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>83,322,216.20</b>	<b>10,626</b>	<b>269,117.00</b>