



Daily MTM Report

Daily summary for: 24/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.58730	7.75580		20.05	18,444,726.30	2,431	269,290.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,744.00000	8,913	41.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,744.00000	6,913	38.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,494.00000	8,663	41.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	38.00	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,494.00000	6,663	38.00	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		151.00000	0,112	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		645.00000	0,775	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		604.00000	0,478	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		98.00000	0,141	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,512.00000	1,345	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		6.00000	0,008	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,506.00000	2,338	28.11	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	5.25	Put		0.00000	0,001	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,506.00000	3,337	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,244.00000	8,413	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		804.00000	0,660	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		48.00000	0,073	19.73	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,759.00000	1,591	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		3.00000	0,004	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,756.00000	2,588	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,756.00000	3,587	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,294.00000	8,463	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,294.00000	6,463	37.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,706.00000	3,537	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,394.00000	8,563	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,395.00000	4,563	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		681.00000	0,547	19.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		75.00000	0,110	19.81	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	6.15	Call		1,610.00000	1,443	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		4.00000	0,006	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,606.00000	3,437	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,694.00000	8,863	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,694.00000	6,863	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,894.00000	9,063	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,894.00000	7,063	39.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		90.00000	0,067	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		984.00000	1,130	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,107.00000	1,939	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,002	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,106.00000	2,937	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,844.00000	9,013	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,844.00000	7,013	39.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,794.00000	8,963	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,794.00000	6,963	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,594.00000	8,763	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,594.00000	6,763	38.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,644.00000	8,813	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,644.00000	6,813	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,544.00000	8,713	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,544.00000	6,713	38.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,462.00000	1,296	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		6.00000	0,009	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,456.00000	2,288	27.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,001	27.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,456.00000	3,287	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,444.00000	8,613	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,444.00000	6,613	37.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,344.00000	8,513	41.93	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	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,344.00000	6,513	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,845.00000	5,013	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,656.00000	3,487	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		161.00000	0,120	23.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		605.00000	0,733	23.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		642.00000	0,511	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		86.00000	0,124	19.84	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,561.00000	1,394	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		5.00000	0,007	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,556.00000	2,388	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,001	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,556.00000	3,387	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		132.00000	0,098	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		726.00000	0,861	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		532.00000	0,414	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		126.00000	0,177	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,413.00000	1,247	21.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		7.00000	0,010	21.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,407.00000	2,238	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,406.00000	3,237	31.65	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	4.35	Put		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,170.00000	1,006	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		14.00000	0,019	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,157.00000	1,989	25.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,002	25.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,156.00000	2,987	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		466.00000	0,356	19.97	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		160.00000	0,219	19.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,315.00000	1,150	20.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		9.00000	0,013	20.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,307.00000	2,138	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,306.00000	3,137	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		124.00000	0,092	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		768.00000	0,905	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		498.00000	0,384	19.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		142.00000	0,197	19.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,357.00000	2,188	27.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	27.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,356.00000	3,187	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,267.00000	1,102	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		11.00000	0,015	20.13	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	5.50	Call		2,257.00000	2,088	26.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	26.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,256.00000	3,087	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,294.00000	5,463	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,218.00000	1,054	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		12.00000	0,017	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,207.00000	2,039	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,002	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,206.00000	3,037	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,445.00000	4,613	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		85.00000	0,063	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,029.00000	1,176	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		323.00000	0,242	20.55	12,100.00	50	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		267.00000	0,355	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,074.00000	0,914	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		18.00000	0,027	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,057.00000	1,889	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,002	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,056.00000	2,887	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		298.00000	0,225	20.81	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		292.00000	0,388	20.81	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,026.00000	0,870	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		20.00000	0,033	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,007.00000	1,839	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,002	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,006.00000	2,838	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		57.00000	0,042	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,351.00000	1,505	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		762.00000	0,621	19.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		56.00000	0,084	19.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,709.00000	1,542	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		3.00000	0,005	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,706.00000	2,538	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,001	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		260.00000	0,195	21.32	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		354.00000	0,458	21.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		935.00000	0,783	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		29.00000	0,046	19.66	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,908.00000	1,740	24.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		2.00000	0,003	24.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,906.00000	2,738	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		67.00000	0,050	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,211.00000	1,363	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		890.00000	0,741	19.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		34.00000	0,054	19.68	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,858.00000	1,691	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	0,004	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		846.00000	0,700	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		40.00000	0,063	19.71	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,809.00000	1,641	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		3.00000	0,004	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,806.00000	2,638	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,344.00000	5,513	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,345.00000	4,513	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		721.00000	0,583	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		65.00000	0,096	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,660.00000	1,493	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		4.00000	0,006	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,656.00000	2,488	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,001	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,245.00000	4,413	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		568.00000	0,445	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		112.00000	0,158	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	41.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,644.00000	7,813	41.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,364.00000	1,199	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		8.00000	0,012	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,856.00000	2,688	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,356.00000	4,187	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,894.00000	8,063	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,895.00000	5,063	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,121.00000	0,960	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		15.00000	0,023	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,606.00000	2,438	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,001	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,106.00000	3,937	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		434.00000	0,329	19.99	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		178.00000	0,242	19.99	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		51.00000	0,038	27.93	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,445.00000	1,601	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,495.00000	4,663	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		404.00000	0,304	20.02	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		198.00000	0,267	20.02	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	7.60	Call		376.00000	0,280	20.05	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		220.00000	0,293	20.05	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		34.00000	0,026	29.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,828.00000	1,989	29.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		38.00000	0,028	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,732.00000	1,891	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		348.00000	0,260	20.30	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		242.00000	0,323	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		242.00000	0,182	21.57	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		386.00000	0,495	21.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,695.00000	4,863	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		197.00000	0,147	22.33	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		491.00000	0,610	22.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,945.00000	5,113	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		141.00000	0,105	23.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		685.00000	0,818	23.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,595.00000	4,763	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		31.00000	0,023	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,925.00000	2,086	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		226.00000	0,169	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		420.00000	0,532	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	33.03	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	12.40	Put		4,645.00000	4,813	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		211.00000	0,158	22.08	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		455.00000	0,571	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		172.00000	0,128	22.84	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		566.00000	0,691	22.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,745.00000	4,913	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		17.00000	0,011	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,361.00000	2,524	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		20.00000	0,013	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,264.00000	2,426	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		23.00000	0,015	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,167.00000	2,328	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		184.00000	0,137	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		528.00000	0,650	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,144.00000	5,313	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		15.00000	0,009	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,459.00000	2,622	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		109.00000	0,081	24.62	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		853.00000	0,994	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,094.00000	5,263	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		116.00000	0,086	24.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		810.00000	0,949	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,194.00000	5,363	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		102.00000	0,076	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		896.00000	1,039	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,244.00000	5,413	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		11.00000	0,006	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,655.00000	2,819	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		13.00000	0,008	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,557.00000	2,721	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		96.00000	0,071	25.13	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		940.00000	1,084	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,394.00000	5,563	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		80.00000	0,059	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,074.00000	1,222	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,894.00000	6,063	36.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		60.00000	0,045	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,304.00000	1,458	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,494.00000	5,663	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		9.00000	0,005	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,803.00000	2,968	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		71.00000	0,053	26.40	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	8.85	Put		1,165.00000	1,316	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,844.00000	6,013	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,594.00000	5,763	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		8.00000	0,004	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,902.00000	3,067	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		63.00000	0,047	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,257.00000	1,410	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,444.00000	5,613	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		10.00000	0,005	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,754.00000	2,918	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		75.00000	0,056	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,119.00000	1,269	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,744.00000	5,913	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		44.00000	0,033	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,588.00000	1,746	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		40.00000	0,030	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,684.00000	1,843	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,044.00000	6,213	36.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		33.00000	0,025	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,877.00000	2,038	30.21	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	14.00	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,244.00000	6,413	37.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	0,001	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,145.00000	4,314	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		27.00000	0,018	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,071.00000	2,231	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,394.00000	6,563	37.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,295.00000	4,463	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,195.00000	4,363	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,144.00000	6,313	36.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		2.00000	0,001	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,046.00000	4,214	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	0,001	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,946.00000	4,114	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		30.00000	0,021	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,974.00000	2,134	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,194.00000	6,363	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		2.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,096.00000	4,264	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	0,001	31.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,996.00000	4,164	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	0,001	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,896.00000	4,064	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		2.00000	0,001	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,796.00000	3,964	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,544.00000	5,713	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		9.00000	0,004	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,853.00000	3,017	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		54.00000	0,040	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,398.00000	1,553	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,644.00000	5,813	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		6.00000	0,003	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,150.00000	3,316	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		6.00000	0,003	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,050.00000	3,216	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		7.00000	0,004	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,951.00000	3,117	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		48.00000	0,036	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,492.00000	1,649	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,694.00000	5,863	35.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		7.00000	0,003	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,001.00000	3,166	30.66	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	9.25	Call		46.00000	0,034	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,540.00000	1,697	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,794.00000	5,963	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		3.00000	0,001	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,697.00000	3,864	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		3.00000	0,001	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,597.00000	3,764	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		3.00000	0,001	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,497.00000	3,664	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		4.00000	0,002	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,398.00000	3,565	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		5.00000	0,002	30.78	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,299.00000	3,465	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		5.00000	0,002	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,199.00000	3,365	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		6.00000	0,003	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,100.00000	3,266	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		42.00000	0,031	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,636.00000	1,794	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,944.00000	6,113	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		2.00000	0,001	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,846.00000	4,014	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		2.00000	0,001	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	15/03/2010	Foreign Exchange Future	11.50	Put		3,746.00000	3,914	30.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		3.00000	0,001	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,647.00000	3,814	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		3.00000	0,001	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,547.00000	3,714	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		4.00000	0,002	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,448.00000	3,615	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		4.00000	0,002	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,348.00000	3,515	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		36.00000	0,027	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,780.00000	1,940	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,795.00000	4,963	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		11.00000	0,006	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,705.00000	2,869	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		12.00000	0,007	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,606.00000	2,770	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		14.00000	0,008	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,508.00000	2,671	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		16.00000	0,010	30.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,410.00000	2,573	30.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		19.00000	0,012	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,313.00000	2,475	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		22.00000	0,014	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,216.00000	2,377	30.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		29.00000	0,019	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,023.00000	2,182	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,000	32.78	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,545.00000	4,713	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		25.00000	0,016	30.31	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,119.00000	2,279	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		3.00000	0,001	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,687.00000	3,854	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		5.00000	0,002	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,249.00000	3,415	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,844.00000	8,013	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,156.00000	3,987	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,794.00000	7,963	41.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,206.00000	4,037	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,944.00000	8,113	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,056.00000	3,887	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,044.00000	8,213	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		278.00000	0,210	21.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		322.00000	0,423	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		980.00000	0,826	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		24.00000	0,039	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,958.00000	1,790	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	0,003	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,956.00000	2,788	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,956.00000	3,787	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,094.00000	8,263	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,094.00000	6,263	36.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,906.00000	3,737	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,144.00000	8,313	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,856.00000	3,687	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	41.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,694.00000	7,863	41.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,306.00000	4,137	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	41.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,744.00000	7,913	41.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,256.00000	4,087	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,994.00000	8,163	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,994.00000	6,163	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,006.00000	3,837	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,194.00000	8,363	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,806.00000	3,637	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.72190	7.89210		20.25	2,239,351.00	290	38,540.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		287.00000	0,237	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		795.00000	0,915	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,259.00000	8,428	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		9.00000	0,006	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,267.00000	6,434	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,743.00000	3,573	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,309.00000	8,478	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		8.00000	0,006	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,316.00000	6,484	36.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,693.00000	3,523	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,409.00000	8,578	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,708.00000	8,878	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,908.00000	9,078	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,003	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,912.00000	7,081	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		57.00000	0,047	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,965.00000	3,125	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,858.00000	9,028	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,003	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,862.00000	7,031	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		59.00000	0,049	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,917.00000	3,077	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,149.00000	1,980	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		7.00000	0,008	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,144.00000	2,974	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,808.00000	8,978	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		5.00000	0,003	35.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,813.00000	6,981	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,608.00000	8,778	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,658.00000	8,828	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,559.00000	8,728	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		6.00000	0,004	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,564.00000	6,732	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		675.00000	0,563	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		233.00000	0,291	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,472.00000	1,312	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		30.00000	0,040	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,446.00000	2,277	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		4.00000	0,005	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,443.00000	3,273	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,459.00000	8,628	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		7.00000	0,005	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,465.00000	6,633	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,567.00000	1,404	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		25.00000	0,032	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,546.00000	2,376	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,004	23.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,543.00000	3,373	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,359.00000	8,528	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		804.00000	0,681	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		162.00000	0,209	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,662.00000	1,498	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		20.00000	0,026	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,643.00000	3,473	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		8.00000	0,005	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,416.00000	6,583	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		20.00000	0,016	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,928.00000	5,094	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		312.00000	0,258	22.54	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		720.00000	0,836	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		770.00000	0,650	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		178.00000	0,228	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,614.00000	1,451	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		22.00000	0,029	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,596.00000	2,426	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,593.00000	3,423	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		276.00000	0,227	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		834.00000	0,955	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		217.00000	0,179	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,075.00000	1,207	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,004	35.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,713.00000	6,882	35.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		6.00000	0,004	35.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,664.00000	6,832	35.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		39.00000	0,033	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,697.00000	3,861	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		6.00000	0,004	35.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,614.00000	6,782	35.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		226.00000	0,186	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,034.00000	1,164	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,243.00000	1,086	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		51.00000	0,064	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,198.00000	2,029	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		6.00000	0,007	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,193.00000	3,023	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		265.00000	0,218	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		873.00000	0,996	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		645.00000	0,536	19.97	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		253.00000	0,314	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,397.00000	2,227	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,005	22.85	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	4.50	Call		3,393.00000	3,223	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		18.00000	0,014	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,176.00000	5,342	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		31.00000	0,025	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,189.00000	4,353	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		50.00000	0,042	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,208.00000	3,370	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		254.00000	0,210	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		912.00000	1,038	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		616.00000	0,510	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		274.00000	0,338	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,380.00000	1,220	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		38.00000	0,048	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,347.00000	2,178	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		5.00000	0,006	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,343.00000	3,173	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		17.00000	0,014	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,225.00000	5,392	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		30.00000	0,024	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,238.00000	4,402	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		49.00000	0,041	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,257.00000	3,419	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		244.00000	0,201	23.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		952.00000	1,079	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,334.00000	1,175	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		42.00000	0,053	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,297.00000	2,128	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		5.00000	0,006	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,293.00000	3,123	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		17.00000	0,014	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,275.00000	5,442	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		48.00000	0,039	31.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,306.00000	3,467	31.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		235.00000	0,194	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		993.00000	1,122	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,288.00000	1,130	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		46.00000	0,058	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,248.00000	2,079	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		6.00000	0,007	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,243.00000	3,073	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	0,013	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,424.00000	5,591	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		27.00000	0,021	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,435.00000	4,599	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		44.00000	0,037	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,452.00000	3,615	32.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		209.00000	0,172	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,117.00000	1,250	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		487.00000	0,400	20.63	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		395.00000	0,478	20.63	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,154.00000	1,004	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		62.00000	0,082	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,099.00000	1,931	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		7.00000	0,009	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,094.00000	2,924	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		464.00000	0,382	20.82	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		422.00000	0,510	20.82	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,110.00000	0,965	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		68.00000	0,093	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,050.00000	1,883	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		8.00000	0,011	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,044.00000	2,874	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		15.00000	0,012	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,523.00000	5,690	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		42.00000	0,035	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,550.00000	3,713	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		194.00000	0,160	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,202.00000	1,338	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		441.00000	0,366	21.01	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		449.00000	0,544	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,067.00000	0,926	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		75.00000	0,104	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,000.00000	1,834	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		8.00000	0,012	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,994.00000	2,824	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	0,011	36.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,622.00000	5,789	36.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		40.00000	0,033	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,648.00000	3,811	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		13.00000	0,010	36.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,821.00000	5,988	36.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		21.00000	0,017	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,829.00000	4,995	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		37.00000	0,031	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,845.00000	4,009	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		61.00000	0,050	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,869.00000	3,028	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		13.00000	0,011	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,771.00000	5,939	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		22.00000	0,018	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,780.00000	4,946	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		37.00000	0,031	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,795.00000	3,959	33.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		875.00000	0,746	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		133.00000	0,174	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,758.00000	1,593	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		16.00000	0,021	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,745.00000	2,575	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		14.00000	0,011	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,722.00000	5,889	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		38.00000	0,032	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,746.00000	3,910	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		64.00000	0,053	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,772.00000	2,931	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		167.00000	0,139	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,375.00000	1,517	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		371.00000	0,306	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		579.00000	0,684	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		911.00000	0,780	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		119.00000	0,158	19.42	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,806.00000	1,641	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		14.00000	0,019	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,795.00000	2,625	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		15.00000	0,012	36.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,573.00000	5,740	36.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		41.00000	0,034	32.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,599.00000	3,762	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		422.00000	0,350	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		480.00000	0,578	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		1,027.00000	0,888	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		85.00000	0,116	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,952.00000	1,785	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		10.00000	0,013	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,944.00000	2,774	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		15.00000	0,012	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,473.00000	5,640	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		26.00000	0,021	34.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,484.00000	4,649	34.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		43.00000	0,036	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,501.00000	3,664	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		186.00000	0,154	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,244.00000	1,382	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		201.00000	0,166	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,159.00000	1,294	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		18.00000	0,015	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,126.00000	5,293	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		32.00000	0,026	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,140.00000	4,304	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		180.00000	0,149	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,288.00000	1,427	25.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		988.00000	0,851	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		96.00000	0,129	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,903.00000	1,737	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		11.00000	0,015	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		17.00000	0,013	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,325.00000	5,491	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		46.00000	0,039	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,354.00000	3,517	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		156.00000	0,129	25.99	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,464.00000	1,607	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		839.00000	0,713	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		147.00000	0,191	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,709.00000	1,545	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		17.00000	0,023	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,695.00000	2,525	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		34.00000	0,028	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,992.00000	4,156	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		151.00000	0,125	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,509.00000	1,653	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		173.00000	0,144	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,331.00000	1,472	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		737.00000	0,620	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		195.00000	0,248	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,001	33.94	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	15.50	Put		7,610.00000	7,779	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		11.00000	0,007	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,119.00000	6,285	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		24.00000	0,019	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,632.00000	4,797	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		51.00000	0,043	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,159.00000	3,321	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,426.00000	1,266	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		34.00000	0,044	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,894.00000	2,724	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,392.00000	4,222	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,859.00000	8,029	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		8.00000	0,005	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,366.00000	6,533	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		45.00000	0,038	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,403.00000	3,566	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		326.00000	0,269	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		684.00000	0,797	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,198.00000	1,045	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		56.00000	0,073	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,645.00000	2,476	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	0,004	24.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,142.00000	3,972	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		146.00000	0,121	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,554.00000	1,699	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		588.00000	0,485	20.11	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		296.00000	0,363	20.11	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		27.00000	0,022	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,385.00000	4,550	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		34.00000	0,027	33.85	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,042.00000	4,205	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		161.00000	0,134	25.80	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,419.00000	1,562	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		141.00000	0,117	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,599.00000	1,745	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		561.00000	0,461	20.18	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		319.00000	0,389	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		28.00000	0,023	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,336.00000	4,501	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		120.00000	0,100	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,828.00000	1,978	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		128.00000	0,107	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,736.00000	1,885	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		535.00000	0,438	20.25	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		343.00000	0,416	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		116.00000	0,097	27.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,874.00000	2,025	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		124.00000	0,103	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,782.00000	1,931	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		132.00000	0,110	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,690.00000	1,838	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		511.00000	0,419	20.44	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		369.00000	0,447	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		23.00000	0,019	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,681.00000	4,847	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		355.00000	0,293	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		613.00000	0,721	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		21.00000	0,017	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,879.00000	5,045	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		63.00000	0,052	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,821.00000	2,980	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		66.00000	0,055	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,724.00000	2,883	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		70.00000	0,058	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,628.00000	2,786	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		300.00000	0,247	22.73	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		758.00000	0,875	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		23.00000	0,018	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,731.00000	4,896	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		68.00000	0,056	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,676.00000	2,834	30.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		73.00000	0,060	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,581.00000	2,738	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		340.00000	0,281	22.16	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		648.00000	0,759	22.16	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		24.00000	0,020	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,582.00000	4,748	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		75.00000	0,062	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,533.00000	2,690	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		80.00000	0,066	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,438.00000	2,594	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		85.00000	0,070	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,343.00000	2,498	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		91.00000	0,074	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,249.00000	2,402	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		97.00000	0,080	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,155.00000	2,308	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		103.00000	0,085	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,061.00000	2,213	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		109.00000	0,091	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,967.00000	2,119	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		387.00000	0,320	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		545.00000	0,648	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		29.00000	0,023	34.27	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,287.00000	4,451	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		136.00000	0,113	26.75	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		1,644.00000	1,791	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		25.00000	0,020	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,533.00000	4,698	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		77.00000	0,064	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,485.00000	2,642	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		82.00000	0,068	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,390.00000	2,546	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		88.00000	0,072	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,296.00000	2,450	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		100.00000	0,082	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,108.00000	2,260	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		106.00000	0,088	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,014.00000	2,166	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		113.00000	0,095	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,921.00000	2,073	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		404.00000	0,334	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		512.00000	0,612	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		94.00000	0,077	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,202.00000	2,355	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,809.00000	7,979	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,192.00000	4,022	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		13.00000	0,010	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,871.00000	6,038	36.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		36.00000	0,030	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,894.00000	4,058	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,909.00000	8,079	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		12.00000	0,009	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,920.00000	6,087	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		35.00000	0,029	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,943.00000	4,107	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,092.00000	3,922	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,059.00000	8,229	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		11.00000	0,008	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,069.00000	6,236	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		33.00000	0,026	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,091.00000	4,254	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,942.00000	3,772	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,959.00000	8,129	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		12.00000	0,009	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,970.00000	6,137	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,042.00000	3,872	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,608.00000	9,778	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,009.00000	8,179	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		12.00000	0,008	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,020.00000	6,186	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,992.00000	3,822	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,109.00000	8,279	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,893.00000	3,722	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,159.00000	8,329	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		10.00000	0,007	36.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,168.00000	6,335	36.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		949.00000	0,815	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		107.00000	0,143	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,854.00000	1,689	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		12.00000	0,017	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,844.00000	2,675	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,003	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,843.00000	3,672	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,709.00000	7,879	33.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,292.00000	4,122	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,759.00000	7,929	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,242.00000	4,072	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,209.00000	8,379	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		9.00000	0,007	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,217.00000	6,385	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,793.00000	3,622	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.85540	8.02830		20.16	78,554.00	10	4,585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		19.00000	0,016	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,841.00000	8,011	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		38.00000	0,033	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,860.00000	6,028	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		78.00000	0,068	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,900.00000	4,063	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		186.00000	0,162	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,008.00000	2,157	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,273.00000	1,124	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		95.00000	0,119	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,193.00000	2,021	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		15.00000	0,016	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,183.00000	3,011	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,006	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,179.00000	4,006	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		20.00000	0,017	37.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,792.00000	7,962	37.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		38.00000	0,033	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,810.00000	5,978	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		79.00000	0,069	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,851.00000	4,014	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		191.00000	0,166	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,963.00000	2,111	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		652.00000	0,559	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		424.00000	0,504	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,315.00000	1,164	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		87.00000	0,109	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,242.00000	2,071	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		14.00000	0,016	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,232.00000	3,060	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,005	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,229.00000	4,056	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		628.00000	0,538	20.16	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		450.00000	0,533	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		19.00000	0,016	37.36	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	13/09/2010	Foreign Exchange Future	15.90	Put		7,891.00000	8,061	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		37.00000	0,032	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,909.00000	6,077	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		77.00000	0,067	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,949.00000	4,112	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		182.00000	0,158	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,054.00000	2,203	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		605.00000	0,519	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		477.00000	0,564	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,231.00000	1,086	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		103.00000	0,131	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,144.00000	1,974	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		16.00000	0,019	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,133.00000	2,961	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		5.00000	0,006	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,129.00000	3,956	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		19.00000	0,016	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,941.00000	8,111	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		37.00000	0,032	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,959.00000	6,127	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		75.00000	0,065	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,997.00000	4,160	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		178.00000	0,154	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,100.00000	2,249	26.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		583.00000	0,501	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		505.00000	0,596	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,190.00000	1,050	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		112.00000	0,145	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,095.00000	1,926	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		17.00000	0,021	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,084.00000	2,911	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,079.00000	3,907	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		18.00000	0,015	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,040.00000	8,210	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		36.00000	0,031	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,058.00000	6,226	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		72.00000	0,063	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,094.00000	4,258	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		169.00000	0,146	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,191.00000	2,341	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		542.00000	0,467	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		564.00000	0,662	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,112.00000	0,979	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		134.00000	0,174	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,998.00000	1,831	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		20.00000	0,026	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,984.00000	2,812	23.90	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	13/09/2010	Foreign Exchange Future	5.05	Put		6.00000	0,007	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,979.00000	3,807	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		17.00000	0,014	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,089.00000	8,259	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		35.00000	0,030	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,107.00000	6,275	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		71.00000	0,061	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,143.00000	4,306	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		165.00000	0,142	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,237.00000	2,387	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		524.00000	0,451	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		596.00000	0,696	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,075.00000	0,945	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		147.00000	0,190	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,950.00000	1,784	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		22.00000	0,029	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,935.00000	2,762	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,930.00000	3,757	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		17.00000	0,014	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,139.00000	8,309	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		34.00000	0,029	35.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,156.00000	6,324	35.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		70.00000	0,060	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,192.00000	4,355	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		161.00000	0,139	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,283.00000	2,434	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		506.00000	0,436	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		628.00000	0,731	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,039.00000	0,912	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		161.00000	0,207	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,903.00000	1,737	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		25.00000	0,032	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,885.00000	2,713	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,008	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,880.00000	3,707	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		16.00000	0,013	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,288.00000	8,458	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		32.00000	0,028	35.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,304.00000	6,473	35.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		65.00000	0,057	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,337.00000	4,502	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		149.00000	0,129	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,421.00000	2,574	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		937.00000	0,817	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		209.00000	0,262	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,762.00000	1,599	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	13/09/2010	Foreign Exchange Future	6.30	Put		34.00000	0,044	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,736.00000	2,564	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		8.00000	0,009	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,730.00000	3,558	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,003	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		16.00000	0,013	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,238.00000	8,408	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		33.00000	0,028	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,255.00000	6,423	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		67.00000	0,058	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,289.00000	4,453	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		153.00000	0,132	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,375.00000	2,527	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		473.00000	0,407	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		695.00000	0,802	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		970.00000	0,848	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		192.00000	0,243	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,809.00000	1,645	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		31.00000	0,040	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,786.00000	2,614	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,009	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,780.00000	3,607	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		15.00000	0,012	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,387.00000	8,557	37.36	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	13/09/2010	Foreign Exchange Future	14.40	Call		31.00000	0,027	35.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,403.00000	6,572	35.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		63.00000	0,054	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,435.00000	4,599	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		142.00000	0,123	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,514.00000	2,668	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		428.00000	0,368	21.90	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		800.00000	0,913	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		873.00000	0,759	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		245.00000	0,304	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,670.00000	1,508	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		42.00000	0,053	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,637.00000	2,465	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		9.00000	0,010	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,631.00000	3,458	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		457.00000	0,394	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		729.00000	0,839	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		20.00000	0,017	37.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,692.00000	7,862	37.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		40.00000	0,035	34.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,712.00000	5,880	34.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		82.00000	0,072	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,754.00000	3,917	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		200.00000	0,174	26.02	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	9.70	Put		1,872.00000	2,019	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		703.00000	0,604	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		375.00000	0,449	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,401.00000	1,247	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		73.00000	0,092	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,341.00000	2,169	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		13.00000	0,014	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,332.00000	3,160	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,005	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,329.00000	4,156	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		20.00000	0,017	37.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,742.00000	7,912	37.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		39.00000	0,034	34.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,761.00000	5,929	34.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		81.00000	0,071	31.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,803.00000	3,966	31.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		196.00000	0,170	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,918.00000	2,065	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		677.00000	0,581	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		399.00000	0,476	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,358.00000	1,206	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		80.00000	0,101	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,292.00000	2,120	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		14.00000	0,015	19.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,282.00000	3,110	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,005	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,279.00000	4,106	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		18.00000	0,015	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,990.00000	8,160	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		36.00000	0,031	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,008.00000	6,176	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		74.00000	0,064	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,046.00000	4,209	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		174.00000	0,150	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,146.00000	2,295	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		561.00000	0,484	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		533.00000	0,629	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,149.00000	1,014	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		121.00000	0,159	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,046.00000	1,878	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		18.00000	0,023	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,034.00000	2,862	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,007	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,029.00000	3,857	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		17.00000	0,014	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,189.00000	8,359	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		34.00000	0,029	35.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,206.00000	6,374	35.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		68.00000	0,059	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,240.00000	4,404	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		157.00000	0,135	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,329.00000	2,480	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		489.00000	0,421	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		661.00000	0,766	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		1,005.00000	0,879	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		177.00000	0,224	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,856.00000	1,691	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		28.00000	0,036	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,835.00000	2,663	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,008	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,830.00000	3,657	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		15.00000	0,013	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,337.00000	8,508	37.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		32.00000	0,027	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,354.00000	6,522	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		64.00000	0,055	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,386.00000	4,550	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		145.00000	0,126	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,467.00000	2,621	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		442.00000	0,381	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		764.00000	0,876	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		905.00000	0,788	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		227.00000	0,283	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,716.00000	1,553	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		38.00000	0,048	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,687.00000	2,515	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,010	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,680.00000	3,508	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,003	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		247.00000	0,214	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,519.00000	1,659	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		269.00000	0,232	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,391.00000	1,527	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		910.00000	1,029	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		388.00000	0,334	22.38	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,024.00000	1,149	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		352.00000	0,304	22.85	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.98970	8.16430		20.39	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		45.00000	0,040	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,831.00000	8,000	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		75.00000	0,067	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,861.00000	6,027	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		133.00000	0,119	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,919.00000	4,079	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		275.00000	0,244	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,061.00000	2,204	25.91	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	13/12/2010	Foreign Exchange Future	7.95	Call		753.00000	0,662	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		539.00000	0,622	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,360.00000	1,215	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		146.00000	0,175	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,245.00000	2,075	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		31.00000	0,035	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,222.00000	3,049	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		8.00000	0,009	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,216.00000	4,042	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		536.00000	0,472	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		922.00000	1,032	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		44.00000	0,039	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,880.00000	8,049	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		74.00000	0,066	33.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,910.00000	6,076	33.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		131.00000	0,117	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,967.00000	4,127	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		270.00000	0,239	26.02	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,106.00000	2,249	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,320.00000	1,180	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		156.00000	0,190	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,197.00000	2,028	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		33.00000	0,038	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,173.00000	3,000	23.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,010	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,166.00000	3,992	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		44.00000	0,038	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,930.00000	8,098	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		73.00000	0,065	33.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,959.00000	6,125	33.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		129.00000	0,115	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,015.00000	4,175	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		265.00000	0,234	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,151.00000	2,294	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		709.00000	0,624	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		595.00000	0,684	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,281.00000	1,146	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		167.00000	0,206	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,149.00000	1,982	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		35.00000	0,042	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,123.00000	2,951	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		9.00000	0,011	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,117.00000	3,943	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		44.00000	0,037	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,980.00000	8,147	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		72.00000	0,064	33.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,008.00000	6,174	33.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		127.00000	0,113	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,063.00000	4,223	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		260.00000	0,229	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,196.00000	2,339	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		688.00000	0,607	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		624.00000	0,717	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,243.00000	1,113	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		179.00000	0,223	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,102.00000	1,936	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		38.00000	0,046	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,074.00000	2,901	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,011	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,067.00000	3,893	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		731.00000	0,643	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		567.00000	0,653	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		43.00000	0,036	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,029.00000	8,196	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		71.00000	0,063	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,057.00000	6,223	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		125.00000	0,111	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,111.00000	4,271	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		255.00000	0,224	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,241.00000	2,384	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		668.00000	0,590	21.06	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		654.00000	0,750	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,205.00000	1,080	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		191.00000	0,240	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,054.00000	1,890	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		40.00000	0,050	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,024.00000	2,852	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		10.00000	0,012	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,017.00000	3,843	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		42.00000	0,036	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,078.00000	8,246	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		70.00000	0,062	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,106.00000	6,272	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		123.00000	0,109	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,159.00000	4,319	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		249.00000	0,219	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,285.00000	2,429	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		650.00000	0,573	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		686.00000	0,783	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,171.00000	1,048	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		207.00000	0,258	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		2,008.00000	1,845	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		44.00000	0,055	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,975.00000	2,803	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		11.00000	0,013	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,968.00000	3,793	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,003	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		41.00000	0,035	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,127.00000	8,295	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		69.00000	0,061	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,155.00000	6,321	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		121.00000	0,107	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,207.00000	4,367	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		244.00000	0,215	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,330.00000	2,475	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		632.00000	0,557	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		718.00000	0,817	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,137.00000	1,017	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		223.00000	0,277	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,962.00000	1,800	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		48.00000	0,060	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,926.00000	2,754	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		12.00000	0,014	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,918.00000	3,744	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		38.00000	0,032	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,324.00000	8,492	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		65.00000	0,058	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,351.00000	6,518	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		114.00000	0,101	31.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,400.00000	4,561	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		224.00000	0,198	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,510.00000	2,658	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		566.00000	0,499	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		852.00000	0,959	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		1,012.00000	0,900	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		298.00000	0,360	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,782.00000	1,623	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		68.00000	0,083	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,730.00000	2,558	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		16.00000	0,018	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,719.00000	3,545	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		39.00000	0,033	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,275.00000	8,443	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		66.00000	0,059	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,302.00000	6,469	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		115.00000	0,102	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,351.00000	4,512	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		229.00000	0,202	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,465.00000	2,612	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		581.00000	0,512	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		817.00000	0,922	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		1,042.00000	0,928	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		278.00000	0,338	19.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,827.00000	1,666	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		63.00000	0,076	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,779.00000	2,607	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		15.00000	0,017	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,769.00000	3,595	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		522.00000	0,460	22.28	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		958.00000	1,070	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		37.00000	0,031	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,373.00000	8,541	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		65.00000	0,057	34.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,401.00000	6,567	34.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		112.00000	0,099	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,448.00000	4,609	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		220.00000	0,194	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,556.00000	2,704	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		550.00000	0,485	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		886.00000	0,995	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		983.00000	0,873	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		319.00000	0,383	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,738.00000	1,580	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		74.00000	0,090	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,681.00000	2,509	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		17.00000	0,019	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,669.00000	3,495	25.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		614.00000	0,542	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		750.00000	0,852	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		46.00000	0,041	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,732.00000	7,901	36.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		77.00000	0,069	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,763.00000	5,929	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		137.00000	0,122	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,823.00000	3,982	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		287.00000	0,255	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,973.00000	2,115	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		799.00000	0,703	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		485.00000	0,563	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,441.00000	1,290	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		127.00000	0,150	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,341.00000	2,169	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		27.00000	0,029	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,322.00000	3,148	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,316.00000	4,142	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		45.00000	0,040	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,781.00000	7,950	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		76.00000	0,068	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,812.00000	5,978	33.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		135.00000	0,121	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,871.00000	4,031	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		281.00000	0,250	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,017.00000	2,160	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		775.00000	0,681	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		511.00000	0,591	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,400.00000	1,251	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		136.00000	0,161	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,293.00000	2,121	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		29.00000	0,031	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,272.00000	3,098	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,266.00000	4,092	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		40.00000	0,034	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,176.00000	8,344	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		68.00000	0,060	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,204.00000	6,370	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		119.00000	0,105	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,255.00000	4,415	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		239.00000	0,210	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,375.00000	2,520	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,105.00000	0,987	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		241.00000	0,297	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,917.00000	1,755	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		53.00000	0,065	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,877.00000	2,705	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		13.00000	0,015	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,868.00000	3,694	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		40.00000	0,033	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,226.00000	8,393	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		67.00000	0,059	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,253.00000	6,419	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		117.00000	0,104	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,303.00000	4,464	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		234.00000	0,206	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,420.00000	2,566	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		598.00000	0,527	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		784.00000	0,887	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,073.00000	0,957	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		259.00000	0,317	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,871.00000	1,710	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		57.00000	0,070	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,828.00000	2,656	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		14.00000	0,016	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,818.00000	3,644	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		56.00000	0,049	35.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,942.00000	7,109	35.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		95.00000	0,084	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,981.00000	5,144	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		178.00000	0,158	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,064.00000	3,218	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		414.00000	0,365	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,300.00000	1,425	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,114.00000	4,940	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,339.00000	1,466	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		403.00000	0,356	23.63	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.13790	12.35630		17.89	303,447.50	25	13,876.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,644.00000	9,862	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,000	33.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,645.00000	7,862	33.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		2.00000	0,001	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,646.00000	5,863	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		12.00000	0,008	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,656.00000	3,870	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		93.00000	0,072	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,737.00000	1,934	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		228.00000	0,175	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		872.00000	1,037	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		612.00000	0,477	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		256.00000	0,339	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,396.00000	1,191	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		40.00000	0,053	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,363.00000	2,147	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		7.00000	0,009	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,794.00000	10,012	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,795.00000	8,012	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		2.00000	0,001	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,796.00000	6,013	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		11.00000	0,007	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,805.00000	4,019	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		83.00000	0,063	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,877.00000	2,075	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		198.00000	0,152	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		992.00000	1,164	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		527.00000	0,406	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		321.00000	0,418	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,258.00000	1,059	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		52.00000	0,071	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,215.00000	1,999	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		9.00000	0,011	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,744.00000	9,962	33.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,745.00000	7,962	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		2.00000	0,001	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,746.00000	5,963	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		11.00000	0,008	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,755.00000	3,970	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		86.00000	0,066	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,830.00000	2,028	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		207.00000	0,159	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		951.00000	1,121	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		554.00000	0,427	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		298.00000	0,389	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,303.00000	1,101	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		47.00000	0,063	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,264.00000	2,048	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		8.00000	0,010	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,209.00000	2,991	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,144.00000	9,362	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	32.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,145.00000	7,363	32.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,994.00000	9,212	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	31.93	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	15/03/2010	Foreign Exchange Future	19.35	Put		6,995.00000	7,213	31.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		4.00000	0,002	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,998.00000	5,214	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		24.00000	0,017	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,018.00000	3,229	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		164.00000	0,126	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,158.00000	1,338	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		427.00000	0,332	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		421.00000	0,544	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,080.00000	0,899	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		74.00000	0,111	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,017.00000	1,805	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		11.00000	0,017	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,009.00000	2,792	23.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	0,004	23.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,844.00000	9,062	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,845.00000	7,063	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		4.00000	0,003	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,848.00000	5,065	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		29.00000	0,020	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,873.00000	3,082	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		189.00000	0,145	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,033.00000	1,207	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		500.00000	0,386	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		344.00000	0,448	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,213.00000	1,018	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		57.00000	0,080	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,165.00000	1,951	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		9.00000	0,013	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,159.00000	2,941	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,894.00000	9,112	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	31.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,895.00000	7,113	31.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		4.00000	0,003	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,898.00000	5,115	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		27.00000	0,019	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,921.00000	3,131	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		180.00000	0,138	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,074.00000	1,250	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		475.00000	0,367	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		369.00000	0,479	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,168.00000	0,977	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		62.00000	0,089	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,116.00000	1,902	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		10.00000	0,014	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,109.00000	2,891	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,003	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,044.00000	9,262	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,045.00000	7,263	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		3.00000	0,002	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,047.00000	5,264	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		23.00000	0,016	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,067.00000	3,278	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		157.00000	0,120	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,201.00000	1,382	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		406.00000	0,316	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		450.00000	0,578	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,039.00000	0,861	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		83.00000	0,123	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,969.00000	1,756	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		13.00000	0,018	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,959.00000	2,742	23.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	0,004	23.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,294.00000	9,512	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	32.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,295.00000	7,513	32.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,444.00000	9,662	33.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,000	32.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,445.00000	7,662	32.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,694.00000	9,912	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,000	33.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,695.00000	7,912	33.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		2.00000	0,001	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,696.00000	5,913	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		12.00000	0,008	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,706.00000	3,920	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		217.00000	0,167	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		911.00000	1,079	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		583.00000	0,451	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		277.00000	0,363	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,349.00000	1,146	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		43.00000	0,058	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,314.00000	2,098	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		8.00000	0,010	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,594.00000	9,812	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,000	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,595.00000	7,812	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,544.00000	9,762	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,000	32.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,545.00000	7,762	32.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,494.00000	9,712	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,000	32.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,495.00000	7,712	32.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,394.00000	9,612	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,000	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,395.00000	7,612	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,244.00000	9,462	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,245.00000	7,463	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,194.00000	9,412	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	32.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,195.00000	7,413	32.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,094.00000	9,312	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,095.00000	7,313	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		3.00000	0,002	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,097.00000	5,314	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		22.00000	0,015	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,116.00000	3,327	25.91	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	13.45	Call		150.00000	0,115	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,244.00000	1,427	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		387.00000	0,300	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		481.00000	0,612	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		998.00000	0,823	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		92.00000	0,135	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,920.00000	1,708	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		14.00000	0,020	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,910.00000	2,692	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,944.00000	9,162	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,945.00000	7,163	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		4.00000	0,003	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,948.00000	5,165	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		9.00000	0,006	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,953.00000	4,168	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		26.00000	0,018	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,970.00000	3,180	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		73.00000	0,053	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,017.00000	2,215	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		172.00000	0,132	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,116.00000	1,294	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		450.00000	0,349	18.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		394.00000	0,511	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,124.00000	0,938	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		68.00000	0,100	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,067.00000	1,853	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		11.00000	0,015	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,059.00000	2,841	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,003	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		90.00000	0,069	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,784.00000	1,981	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		2.00000	0,002	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,546.00000	5,764	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		5.00000	0,004	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,549.00000	4,766	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		14.00000	0,009	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,558.00000	3,771	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		39.00000	0,027	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,583.00000	2,789	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		101.00000	0,078	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,645.00000	1,840	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		251.00000	0,193	20.44	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		795.00000	0,955	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		674.00000	0,531	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		218.00000	0,293	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,489.00000	1,283	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		33.00000	0,045	17.74	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	15/03/2010	Foreign Exchange Future	9.90	Call		2,462.00000	2,246	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		6.00000	0,008	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		3.00000	0,002	29.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,297.00000	5,514	29.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		7.00000	0,004	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,301.00000	4,516	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		18.00000	0,012	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,312.00000	3,524	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		51.00000	0,036	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,345.00000	2,548	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		126.00000	0,096	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,420.00000	1,608	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		319.00000	0,246	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		613.00000	0,758	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		845.00000	0,684	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		139.00000	0,196	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,727.00000	1,517	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		21.00000	0,029	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,711.00000	2,493	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,005	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		3.00000	0,002	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,397.00000	5,614	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		6.00000	0,004	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,400.00000	4,616	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		16.00000	0,011	26.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,410.00000	3,623	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		46.00000	0,032	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,440.00000	2,644	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		115.00000	0,088	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,509.00000	1,700	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		290.00000	0,223	19.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		684.00000	0,835	19.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		774.00000	0,619	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		168.00000	0,231	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,631.00000	1,422	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		25.00000	0,034	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,611.00000	2,394	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		5.00000	0,006	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		3.00000	0,002	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,197.00000	5,414	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		7.00000	0,005	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,201.00000	4,417	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		20.00000	0,014	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,214.00000	3,426	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		57.00000	0,040	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,251.00000	2,452	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		137.00000	0,105	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,331.00000	1,517	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		351.00000	0,272	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		545.00000	0,684	19.32	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	11.55	Call		920.00000	0,752	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		114.00000	0,164	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,823.00000	1,612	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		17.00000	0,024	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,810.00000	2,593	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	0,005	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		2.00000	0,002	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,496.00000	5,714	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		5.00000	0,004	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,499.00000	4,716	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		15.00000	0,010	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,509.00000	3,722	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		42.00000	0,029	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,536.00000	2,741	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		106.00000	0,081	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,600.00000	1,793	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		263.00000	0,202	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		757.00000	0,914	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		706.00000	0,559	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		200.00000	0,271	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,536.00000	1,329	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		30.00000	0,041	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,512.00000	2,295	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		6.00000	0,007	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		2.00000	0,001	29.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,596.00000	5,813	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		5.00000	0,003	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,599.00000	4,815	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		13.00000	0,009	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,607.00000	3,821	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		37.00000	0,026	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,631.00000	2,838	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		97.00000	0,075	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,691.00000	1,887	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		239.00000	0,183	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		833.00000	0,995	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		642.00000	0,503	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		236.00000	0,315	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,442.00000	1,237	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		36.00000	0,049	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,413.00000	2,196	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		7.00000	0,008	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		2.00000	0,002	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,446.00000	5,664	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		6.00000	0,004	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,450.00000	4,666	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		15.00000	0,010	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,459.00000	3,672	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		44.00000	0,031	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,488.00000	2,693	25.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		110.00000	0,085	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,554.00000	1,747	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		276.00000	0,212	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		720.00000	0,874	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		739.00000	0,589	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		183.00000	0,251	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,583.00000	1,376	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		27.00000	0,038	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,562.00000	2,345	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		6.00000	0,007	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		3.00000	0,002	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,347.00000	5,564	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		6.00000	0,004	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,350.00000	4,566	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		17.00000	0,012	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,361.00000	3,574	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		49.00000	0,034	24.99	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,393.00000	2,596	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		120.00000	0,092	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,464.00000	1,654	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		304.00000	0,234	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		648.00000	0,796	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		809.00000	0,651	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		153.00000	0,213	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,679.00000	1,469	18.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		23.00000	0,031	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,661.00000	2,444	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	0,006	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		3.00000	0,002	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,247.00000	5,464	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		7.00000	0,005	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,251.00000	4,467	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		19.00000	0,013	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,263.00000	3,475	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		54.00000	0,038	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,298.00000	2,500	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		131.00000	0,101	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,375.00000	1,563	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		335.00000	0,259	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		579.00000	0,721	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		882.00000	0,717	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		126.00000	0,179	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,775.00000	1,564	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		19.00000	0,026	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,760.00000	2,543	22.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		4.00000	0,005	22.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		3.00000	0,002	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,147.00000	5,364	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		8.00000	0,005	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,152.00000	4,367	27.32	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	15.50	Call		21.00000	0,014	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,165.00000	3,376	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		60.00000	0,043	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,204.00000	2,405	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		369.00000	0,286	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		513.00000	0,648	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		959.00000	0,787	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		103.00000	0,149	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,871.00000	1,660	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		15.00000	0,022	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,860.00000	2,642	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,004	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		143.00000	0,110	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,287.00000	1,472	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,244.00000	8,462	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		1.00000	0,001	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,245.00000	6,463	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,757.00000	3,539	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,144.00000	8,362	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		1.00000	0,001	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,145.00000	6,363	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,857.00000	3,639	27.50	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	8.50	Put		1.00000	0,001	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,194.00000	8,412	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		1.00000	0,001	30.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,195.00000	6,413	30.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,807.00000	3,589	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,444.00000	8,662	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		1.00000	0,001	30.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,445.00000	6,663	30.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,558.00000	3,340	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,544.00000	8,762	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,001	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,545.00000	6,763	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,458.00000	3,240	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,494.00000	8,712	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,001	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,495.00000	6,713	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,508.00000	3,290	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.84	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	20.95	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,594.00000	8,812	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,001	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,595.00000	6,813	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,408.00000	3,190	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,744.00000	8,962	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	31.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,745.00000	6,963	31.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		4.00000	0,003	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,748.00000	4,965	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		32.00000	0,022	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,776.00000	2,984	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,258.00000	3,040	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,002	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,794.00000	9,012	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,795.00000	7,013	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		4.00000	0,003	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,798.00000	5,015	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		30.00000	0,021	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,824.00000	3,033	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	33.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,694.00000	8,912	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,001	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,695.00000	6,913	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		5.00000	0,003	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,699.00000	4,915	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		34.00000	0,023	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,728.00000	2,935	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,308.00000	3,090	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,002	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,994.00000	8,212	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		2.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,996.00000	6,213	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		9.00000	0,006	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,003.00000	4,218	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		71.00000	0,050	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,065.00000	2,262	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,007.00000	3,789	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,407.00000	4,188	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,358.00000	3,140	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,357.00000	4,138	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	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	7.85	Call		4,506.00000	4,288	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,307.00000	4,088	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,294.00000	8,512	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		1.00000	0,001	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,295.00000	6,513	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,708.00000	3,489	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,001	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,207.00000	3,989	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,845.00000	8,062	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		2.00000	0,001	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,846.00000	6,063	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		10.00000	0,007	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,854.00000	4,069	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		79.00000	0,059	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,923.00000	2,121	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,157.00000	3,939	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,094.00000	8,312	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		1.00000	0,001	30.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,095.00000	6,313	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		8.00000	0,005	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,102.00000	4,317	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		64.00000	0,045	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,158.00000	2,357	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,907.00000	3,689	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,344.00000	8,562	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		1.00000	0,001	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,345.00000	6,563	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,658.00000	3,439	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,001	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,044.00000	8,262	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,001	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,046.00000	6,263	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		8.00000	0,006	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,052.00000	4,268	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		67.00000	0,048	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,111.00000	2,310	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,957.00000	3,739	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,394.00000	8,612	33.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		1.00000	0,001	30.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,395.00000	6,613	30.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,608.00000	3,390	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.34640	12.56680		18.28	123,464.00	10	12,140.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,485.00000	9,705	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		8.00000	0,006	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,491.00000	7,710	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		1.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,784.00000	10,005	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		6.00000	0,005	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,789.00000	8,009	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,285.00000	9,505	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		9.00000	0,007	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,292.00000	7,511	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		34.00000	0,027	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,317.00000	5,531	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		100.00000	0,084	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,383.00000	3,588	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		2.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,135.00000	9,356	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		10.00000	0,008	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,143.00000	7,362	28.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		37.00000	0,030	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,170.00000	5,384	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		108.00000	0,090	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,241.00000	3,444	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		2.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,035.00000	9,256	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		11.00000	0,008	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,044.00000	7,262	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		338.00000	0,285	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,371.00000	1,539	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		623.00000	0,528	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		656.00000	0,782	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,010.00000	1,805	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		43.00000	0,059	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,982.00000	2,764	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		15.00000	0,018	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,836.00000	9,056	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		13.00000	0,009	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,846.00000	7,063	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,886.00000	9,106	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		12.00000	0,009	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,895.00000	7,113	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		687.00000	0,581	18.62	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		570.00000	0,685	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,287.00000	1,119	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		170.00000	0,223	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,152.00000	1,941	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		35.00000	0,045	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,130.00000	2,912	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		13.00000	0,016	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,335.00000	9,555	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		33.00000	0,027	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,366.00000	5,581	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		98.00000	0,082	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,431.00000	3,636	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,535.00000	9,755	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		7.00000	0,006	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,540.00000	7,760	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		30.00000	0,024	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,563.00000	5,778	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,684.00000	9,905	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		7.00000	0,005	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,690.00000	7,909	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		784.00000	0,663	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		467.00000	0,567	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,445.00000	1,263	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		128.00000	0,167	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,346.00000	2,128	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		29.00000	0,032	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		1.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,734.00000	9,955	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		6.00000	0,005	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,739.00000	7,959	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,405.00000	1,225	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		138.00000	0,179	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,297.00000	2,079	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		30.00000	0,033	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,634.00000	9,855	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		7.00000	0,005	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,640.00000	7,859	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		241.00000	0,204	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,874.00000	2,058	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		430.00000	0,363	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,063.00000	1,217	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		810.00000	0,686	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		443.00000	0,540	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,486.00000	1,302	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		119.00000	0,156	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,394.00000	2,176	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		27.00000	0,030	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,584.00000	9,805	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		29.00000	0,023	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,612.00000	5,827	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		87.00000	0,073	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,670.00000	3,877	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,435.00000	9,655	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		8.00000	0,006	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,441.00000	7,660	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,385.00000	9,605	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		8.00000	0,006	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,391.00000	7,610	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		32.00000	0,026	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,415.00000	5,630	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		95.00000	0,080	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,478.00000	3,684	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,235.00000	9,455	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		9.00000	0,007	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,242.00000	7,461	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		35.00000	0,028	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,268.00000	5,482	27.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		103.00000	0,086	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,336.00000	3,540	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,043.00000	0,897	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		276.00000	0,351	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,829.00000	1,630	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		62.00000	0,084	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,785.00000	2,567	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		18.00000	0,021	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,185.00000	9,405	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		10.00000	0,007	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,193.00000	7,411	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		2.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,085.00000	9,306	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		10.00000	0,008	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,093.00000	7,312	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		329.00000	0,277	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,412.00000	1,581	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,142.00000	0,988	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		225.00000	0,292	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,964.00000	1,761	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		47.00000	0,065	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		2.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,985.00000	9,206	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		11.00000	0,008	28.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,994.00000	7,212	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		31.00000	0,025	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,514.00000	5,729	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		54.00000	0,043	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,537.00000	4,747	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		91.00000	0,076	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,574.00000	3,780	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		152.00000	0,126	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,635.00000	2,830	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		348.00000	0,294	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,331.00000	1,498	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		643.00000	0,545	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		626.00000	0,749	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,211.00000	1,052	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		194.00000	0,256	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,056.00000	1,850	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		39.00000	0,054	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,031.00000	2,813	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		14.00000	0,017	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		235.00000	0,198	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,918.00000	2,102	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		23.00000	0,017	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,056.00000	6,271	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		70.00000	0,057	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,103.00000	4,311	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	15.60	Call		113.00000	0,095	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,146.00000	3,349	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		864.00000	0,734	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		397.00000	0,488	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,569.00000	1,381	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		102.00000	0,135	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		24.00000	0,018	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,957.00000	6,172	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		486.00000	0,410	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		919.00000	1,064	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		920.00000	0,786	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		353.00000	0,440	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,654.00000	1,462	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		87.00000	0,116	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,590.00000	2,372	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	0,026	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		28.00000	0,023	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,661.00000	5,877	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		49.00000	0,040	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,682.00000	4,894	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		85.00000	0,071	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,718.00000	3,925	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		140.00000	0,117	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,773.00000	2,971	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		319.00000	0,269	21.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,452.00000	1,623	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		585.00000	0,495	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		718.00000	0,849	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,108.00000	0,957	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		241.00000	0,311	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,919.00000	1,717	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		52.00000	0,071	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,884.00000	2,666	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		17.00000	0,020	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,011.00000	0,868	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		294.00000	0,372	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,785.00000	1,587	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		68.00000	0,091	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,736.00000	2,518	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		19.00000	0,022	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		38.00000	0,031	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,121.00000	5,335	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		68.00000	0,055	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,151.00000	4,359	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		443.00000	0,374	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,026.00000	1,178	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		836.00000	0,710	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		419.00000	0,514	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,443.00000	2,225	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		26.00000	0,029	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		23.00000	0,018	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,006.00000	6,222	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		72.00000	0,058	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,055.00000	4,262	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		116.00000	0,097	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,099.00000	3,301	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		262.00000	0,221	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,745.00000	1,925	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		471.00000	0,398	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		954.00000	1,102	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		892.00000	0,760	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		375.00000	0,464	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,611.00000	1,421	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		94.00000	0,125	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,541.00000	2,323	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		24.00000	0,027	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		25.00000	0,019	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,908.00000	6,123	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		43.00000	0,034	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,926.00000	5,138	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		75.00000	0,062	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,958.00000	4,166	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		123.00000	0,102	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,006.00000	3,206	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		501.00000	0,423	19.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		884.00000	1,027	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		950.00000	0,812	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		333.00000	0,416	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,697.00000	1,503	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		80.00000	0,107	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,638.00000	2,420	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		21.00000	0,024	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		517.00000	0,437	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		850.00000	0,991	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		980.00000	0,840	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		313.00000	0,394	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,687.00000	2,469	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		20.00000	0,023	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		28.00000	0,022	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,711.00000	5,926	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		48.00000	0,039	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,731.00000	4,943	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		83.00000	0,069	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,766.00000	3,973	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		136.00000	0,114	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,819.00000	3,018	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		567.00000	0,480	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		750.00000	0,884	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,075.00000	0,926	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		258.00000	0,330	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,874.00000	1,673	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		57.00000	0,077	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,835.00000	2,617	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		18.00000	0,021	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		310.00000	0,262	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,493.00000	1,666	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		32.00000	0,025	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,465.00000	5,679	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		55.00000	0,045	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,488.00000	4,699	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		93.00000	0,078	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,526.00000	3,732	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		156.00000	0,130	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,589.00000	2,784	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		370.00000	0,312	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,253.00000	1,416	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		36.00000	0,029	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,219.00000	5,433	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		64.00000	0,052	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,247.00000	4,456	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		105.00000	0,088	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,288.00000	3,492	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		179.00000	0,149	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,362.00000	2,553	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		417.00000	0,352	20.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,100.00000	1,256	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		41.00000	0,033	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,024.00000	5,237	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,365.00000	1,189	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		148.00000	0,193	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,249.00000	2,033	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		32.00000	0,037	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,229.00000	3,011	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		12.00000	0,015	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		44.00000	0,035	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,877.00000	5,089	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		77.00000	0,064	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,910.00000	4,118	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		217.00000	0,182	22.93	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,050.00000	2,236	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,326.00000	1,154	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		159.00000	0,208	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,201.00000	1,987	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		34.00000	0,041	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		74.00000	0,060	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,007.00000	4,214	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		119.00000	0,100	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,052.00000	3,254	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		206.00000	0,172	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,139.00000	2,326	23.10	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	13.50	Call		359.00000	0,303	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,292.00000	1,457	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		665.00000	0,563	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		598.00000	0,717	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,249.00000	1,085	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		182.00000	0,239	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,104.00000	1,895	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		37.00000	0,049	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,081.00000	2,863	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		14.00000	0,017	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		9.00000	0,006	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,342.00000	7,560	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		25.00000	0,020	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,858.00000	6,074	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		59.00000	0,047	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,392.00000	4,601	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		126.00000	0,105	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,959.00000	3,159	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		285.00000	0,240	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,618.00000	1,794	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		710.00000	0,600	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		543.00000	0,654	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,741.00000	1,545	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		74.00000	0,099	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,179.00000	2,961	20.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		12.00000	0,015	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,668.00000	4,448	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,002	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		269.00000	0,227	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,702.00000	1,881	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		7.00000	0,005	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,590.00000	7,809	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		22.00000	0,017	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,105.00000	6,321	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		51.00000	0,041	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,634.00000	4,845	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		111.00000	0,093	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,194.00000	3,397	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		248.00000	0,209	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,831.00000	2,013	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		604.00000	0,511	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		687.00000	0,815	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,527.00000	1,341	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		110.00000	0,145	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,933.00000	2,715	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		16.00000	0,019	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,419.00000	4,200	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,004	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		5.00000	0,004	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,038.00000	8,258	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		16.00000	0,012	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,549.00000	6,766	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		39.00000	0,032	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,072.00000	5,286	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		89.00000	0,074	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,622.00000	3,828	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		195.00000	0,162	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,228.00000	2,416	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		457.00000	0,386	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		990.00000	1,140	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,176.00000	1,020	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		209.00000	0,274	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,492.00000	2,274	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		25.00000	0,028	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,973.00000	3,753	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,007	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		27.00000	0,021	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,760.00000	5,975	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		47.00000	0,038	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,780.00000	4,992	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		81.00000	0,068	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,814.00000	4,022	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		133.00000	0,111	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,866.00000	3,065	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		228.00000	0,193	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,961.00000	2,147	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		301.00000	0,254	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,534.00000	1,708	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		404.00000	0,341	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,137.00000	1,295	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		550.00000	0,465	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		783.00000	0,919	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		759.00000	0,640	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		492.00000	0,594	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		255.00000	0,215	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,788.00000	1,969	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		26.00000	0,021	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,809.00000	6,025	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		45.00000	0,036	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,828.00000	5,040	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		79.00000	0,066	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,862.00000	4,070	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		129.00000	0,108	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,912.00000	3,112	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		293.00000	0,247	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,576.00000	1,751	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		392.00000	0,331	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,175.00000	1,335	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		533.00000	0,451	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		816.00000	0,955	19.51	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	12.35	Call		734.00000	0,620	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		517.00000	0,624	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		277.00000	0,234	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,660.00000	1,838	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		42.00000	0,033	27.29	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,975.00000	5,187	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		381.00000	0,321	20.74	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,214.00000	1,375	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		222.00000	0,188	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,005.00000	2,192	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		4.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,237.00000	8,457	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		20.00000	0,015	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,253.00000	6,469	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		62.00000	0,050	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,295.00000	4,504	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		174.00000	0,145	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,407.00000	2,599	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,774.00000	3,555	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	0,009	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		5.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,138.00000	8,357	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		21.00000	0,016	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,154.00000	6,370	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		66.00000	0,053	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,199.00000	4,407	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		184.00000	0,153	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,317.00000	2,507	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,873.00000	3,654	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	0,008	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		4.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,187.00000	8,407	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		20.00000	0,015	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,203.00000	6,419	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,824.00000	3,604	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,008	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		4.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,437.00000	8,657	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		17.00000	0,013	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,450.00000	6,667	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,575.00000	3,357	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	0,011	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		3.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,536.00000	8,757	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		52.00000	0,042	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,585.00000	4,796	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		147.00000	0,123	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,680.00000	2,877	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,476.00000	3,258	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		9.00000	0,012	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,487.00000	8,707	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		16.00000	0,012	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,499.00000	6,716	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,526.00000	3,307	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		9.00000	0,011	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		3.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,586.00000	8,806	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		15.00000	0,011	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,598.00000	6,815	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		144.00000	0,120	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,727.00000	2,924	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,427.00000	3,208	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	0,012	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		3.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,736.00000	8,956	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		14.00000	0,010	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,747.00000	6,964	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,278.00000	3,060	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		11.00000	0,014	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		3.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,786.00000	9,006	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		13.00000	0,010	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,796.00000	7,014	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		3.00000	0,002	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,686.00000	8,906	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		14.00000	0,011	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,697.00000	6,915	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,328.00000	3,109	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		11.00000	0,013	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		5.00000	0,004	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,988.00000	8,208	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		200.00000	0,167	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,183.00000	2,371	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,022.00000	3,803	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,007	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,377.00000	3,159	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		10.00000	0,013	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,369.00000	4,150	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,004	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,519.00000	4,299	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,003	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,320.00000	4,101	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,005	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		4.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,287.00000	8,507	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		19.00000	0,014	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,302.00000	6,518	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		60.00000	0,049	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,343.00000	4,553	26.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		169.00000	0,141	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,452.00000	2,645	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,724.00000	3,505	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	0,009	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		5.00000	0,004	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,088.00000	8,308	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		189.00000	0,158	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,272.00000	2,462	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,923.00000	3,704	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,008	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,220.00000	4,002	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,006	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		6.00000	0,004	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,839.00000	8,058	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,171.00000	3,952	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,006	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		4.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,337.00000	8,557	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		18.00000	0,014	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,351.00000	6,568	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		165.00000	0,137	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,498.00000	2,691	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,675.00000	3,456	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,010	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		2.00000	0,002	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,935.00000	9,156	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		12.00000	0,009	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,945.00000	7,163	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		4.00000	0,003	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,387.00000	8,607	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		18.00000	0,013	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,401.00000	6,617	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		57.00000	0,046	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,440.00000	4,650	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		160.00000	0,133	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,543.00000	2,737	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,625.00000	3,406	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	0,010	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		3.00000	0,002	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,636.00000	8,856	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		15.00000	0,011	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,648.00000	6,865	28.03	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.55190	12.77520		18.35	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		801.00000	0,684	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		756.00000	0,862	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		777.00000	0,663	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		782.00000	0,891	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		825.00000	0,706	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		730.00000	0,834	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			0.08330	0.08470		25.16	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		664.00000	0,006	25.16	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		194.00000	0,002	25.16	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		256.00000	0,002	29.40	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		786.00000	0,009	29.40	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,483.00000	0,013	21.89	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		13.00000	0,000	21.89	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08480	0.08630		29.06	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		939.00000	0,008	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		309.00000	0,004	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		531.00000	0,005	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		901.00000	0,010	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,675.00000	0,015	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		45.00000	0,001	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.91400	11.07590		17.32	6,930,390.00	635	22,016.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,574.00000	8,736	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,574.00000	6,736	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		5.00000	0,003	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,579.00000	4,739	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		31.00000	0,024	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,605.00000	2,760	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		192.00000	0,157	20.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		766.00000	0,893	20.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		603.00000	0,498	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		177.00000	0,234	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,448.00000	1,293	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		22.00000	0,029	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,429.00000	2,268	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		3.00000	0,004	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,427.00000	3,265	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,824.00000	8,986	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,824.00000	6,986	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,924.00000	9,086	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,924.00000	7,086	32.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,674.00000	8,836	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,674.00000	6,836	31.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		78.00000	0,063	23.89	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,602.00000	1,749	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,474.00000	8,636	34.08	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	17.55	Call		0.00000	0,000	31.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,474.00000	6,636	31.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		6.00000	0,004	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,480.00000	4,640	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		34.00000	0,026	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,508.00000	2,662	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		214.00000	0,175	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		688.00000	0,811	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		672.00000	0,560	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		146.00000	0,196	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,544.00000	1,388	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		18.00000	0,024	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,529.00000	2,368	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,004	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,526.00000	3,365	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,001	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,324.00000	8,486	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,325.00000	6,486	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		7.00000	0,004	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,331.00000	4,490	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		39.00000	0,030	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,363.00000	2,516	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		252.00000	0,206	19.25	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	11.40	Put		576.00000	0,692	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		783.00000	0,661	17.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		107.00000	0,147	17.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,689.00000	1,532	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		13.00000	0,018	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,678.00000	2,517	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,003	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,676.00000	3,515	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,001	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,374.00000	8,536	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,000	31.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,375.00000	6,536	31.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		6.00000	0,004	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,380.00000	4,540	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		37.00000	0,029	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,411.00000	2,565	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		238.00000	0,195	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		612.00000	0,731	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		745.00000	0,626	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		119.00000	0,162	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,641.00000	1,484	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		15.00000	0,020	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,628.00000	2,467	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,003	22.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,626.00000	3,465	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,001	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,724.00000	8,886	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,724.00000	6,886	31.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,974.00000	9,136	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	32.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,974.00000	7,136	32.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,024.00000	9,186	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,024.00000	7,186	32.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,874.00000	9,036	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,874.00000	7,036	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,774.00000	8,936	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,774.00000	6,936	32.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,624.00000	8,786	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.78	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	17.70	Put		6,624.00000	6,786	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,524.00000	8,686	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,524.00000	6,686	31.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		5.00000	0,003	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,529.00000	4,689	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		33.00000	0,025	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,557.00000	2,711	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		203.00000	0,166	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		727.00000	0,852	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		637.00000	0,528	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		161.00000	0,214	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,496.00000	1,340	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		20.00000	0,026	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,479.00000	2,318	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,004	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,477.00000	3,315	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,424.00000	8,586	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,424.00000	6,586	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,274.00000	8,436	34.08	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	17.35	Call		1.00000	0,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,275.00000	6,436	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		7.00000	0,005	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,281.00000	4,441	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		18.00000	0,013	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,292.00000	3,449	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		41.00000	0,032	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,315.00000	2,468	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		97.00000	0,079	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,371.00000	1,515	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		266.00000	0,218	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		540.00000	0,654	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		822.00000	0,697	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		96.00000	0,133	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,738.00000	1,580	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,016	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,728.00000	2,567	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,003	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,726.00000	3,564	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		6.00000	0,004	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,430.00000	4,590	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		16.00000	0,011	28.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,440.00000	3,597	28.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		36.00000	0,027	26.48	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	13.50	Put		2,460.00000	2,613	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		85.00000	0,069	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,509.00000	1,655	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		226.00000	0,185	19.64	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		650.00000	0,771	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		708.00000	0,592	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		132.00000	0,178	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,592.00000	1,436	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		16.00000	0,022	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,578.00000	2,417	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,003	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,576.00000	3,415	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,001	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		5.00000	0,003	29.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,629.00000	4,789	29.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		14.00000	0,010	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,638.00000	3,796	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		30.00000	0,023	26.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,654.00000	2,809	26.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		71.00000	0,058	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,695.00000	1,844	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		183.00000	0,149	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		807.00000	0,935	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		570.00000	0,468	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		194.00000	0,254	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,400.00000	1,246	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		24.00000	0,032	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,380.00000	2,219	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,005	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,377.00000	3,215	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		4.00000	0,003	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,678.00000	4,839	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		13.00000	0,009	29.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,687.00000	3,845	29.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		29.00000	0,022	27.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,703.00000	2,858	27.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		69.00000	0,056	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,743.00000	1,892	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		173.00000	0,142	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		847.00000	0,978	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		539.00000	0,440	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		213.00000	0,276	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,352.00000	1,199	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		26.00000	0,035	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,330.00000	2,169	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,005	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,327.00000	3,165	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		3.00000	0,002	30.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,877.00000	5,038	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		11.00000	0,008	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,885.00000	4,044	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		24.00000	0,018	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,898.00000	3,054	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		59.00000	0,047	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,933.00000	2,083	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		141.00000	0,115	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,015.00000	1,151	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		422.00000	0,342	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		296.00000	0,378	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,165.00000	1,016	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		39.00000	0,052	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,131.00000	1,972	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		5.00000	0,008	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,127.00000	2,965	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		3.00000	0,002	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,927.00000	5,088	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		11.00000	0,007	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,935.00000	4,093	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		23.00000	0,017	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,947.00000	3,103	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		56.00000	0,045	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,980.00000	2,131	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
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		135.00000	0,110	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,059.00000	1,196	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		396.00000	0,323	17.71	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		320.00000	0,409	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,118.00000	0,974	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		42.00000	0,060	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,082.00000	1,922	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,008	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,077.00000	2,915	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		4.00000	0,002	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,778.00000	4,938	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		12.00000	0,009	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,786.00000	3,945	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		26.00000	0,020	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,800.00000	2,956	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		63.00000	0,051	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,837.00000	1,987	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		156.00000	0,128	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		930.00000	1,064	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		478.00000	0,387	17.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		252.00000	0,323	17.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,258.00000	1,106	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		32.00000	0,042	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,231.00000	2,070	21.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,006	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,227.00000	3,065	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		4.00000	0,003	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,728.00000	4,889	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		13.00000	0,009	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,737.00000	3,895	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		28.00000	0,021	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,752.00000	2,907	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		66.00000	0,053	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,790.00000	1,939	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		165.00000	0,134	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		889.00000	1,020	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		508.00000	0,413	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		232.00000	0,299	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,305.00000	1,152	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		29.00000	0,038	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,280.00000	2,120	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		4.00000	0,006	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,277.00000	3,115	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		3.00000	0,002	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,827.00000	4,988	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		12.00000	0,008	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,836.00000	3,994	29.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		25.00000	0,019	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,849.00000	3,005	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		61.00000	0,049	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,885.00000	2,035	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		149.00000	0,121	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		973.00000	1,107	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		450.00000	0,362	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		274.00000	0,348	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,211.00000	1,060	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		35.00000	0,046	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,181.00000	2,021	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,007	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,177.00000	3,015	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		2.00000	0,002	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,076.00000	5,238	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		9.00000	0,006	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,083.00000	4,242	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		21.00000	0,015	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,095.00000	3,251	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		49.00000	0,038	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,123.00000	2,274	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		116.00000	0,095	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,190.00000	1,331	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		332.00000	0,273	18.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		406.00000	0,509	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		986.00000	0,850	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		60.00000	0,086	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,934.00000	1,775	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,011	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,927.00000	2,766	24.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,002	24.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		3.00000	0,002	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,977.00000	5,138	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		11.00000	0,007	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,985.00000	4,143	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		22.00000	0,017	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,996.00000	3,153	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		54.00000	0,042	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,028.00000	2,178	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		128.00000	0,104	21.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,102.00000	1,240	21.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		371.00000	0,305	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		345.00000	0,441	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,073.00000	0,932	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		47.00000	0,068	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,033.00000	1,873	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,009	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,027.00000	2,866	24.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,002	24.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		3.00000	0,002	30.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,027.00000	5,188	30.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		10.00000	0,006	29.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,034.00000	4,192	29.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		21.00000	0,016	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,045.00000	3,202	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		52.00000	0,040	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,076.00000	2,226	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		351.00000	0,289	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		375.00000	0,475	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,029.00000	0,890	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		53.00000	0,076	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,983.00000	1,824	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,010	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,977.00000	2,816	24.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,002	24.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		2.00000	0,002	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,126.00000	5,288	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		9.00000	0,006	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,133.00000	4,292	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		20.00000	0,015	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,144.00000	3,301	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		47.00000	0,037	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,171.00000	2,323	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		111.00000	0,090	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	15/03/2010	Foreign Exchange Future	12.20	Put		1,235.00000	1,376	22.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		314.00000	0,258	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		438.00000	0,544	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		944.00000	0,810	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		68.00000	0,096	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,885.00000	1,726	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		9.00000	0,012	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,877.00000	2,716	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,002	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		2.00000	0,001	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,176.00000	5,337	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		8.00000	0,005	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,182.00000	4,341	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		19.00000	0,014	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,193.00000	3,350	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		45.00000	0,035	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,219.00000	2,371	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		106.00000	0,086	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,280.00000	1,422	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		297.00000	0,244	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		471.00000	0,580	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		903.00000	0,771	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		77.00000	0,107	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,836.00000	1,677	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,013	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,828.00000	2,666	23.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		122.00000	0,099	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,146.00000	1,285	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,074.00000	8,236	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,000	30.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,075.00000	6,236	30.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,926.00000	3,764	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,224.00000	8,386	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,000	31.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,225.00000	6,386	31.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		8.00000	0,005	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,232.00000	4,391	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		43.00000	0,033	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,267.00000	2,419	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		281.00000	0,230	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		505.00000	0,616	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		862.00000	0,734	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		86.00000	0,120	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,787.00000	1,629	19.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,015	19.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,778.00000	2,616	23.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,776.00000	3,614	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,174.00000	8,336	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,000	30.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,175.00000	6,336	30.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,826.00000	3,664	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,024.00000	8,186	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	30.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,025.00000	6,187	30.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,976.00000	3,814	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,124.00000	8,286	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,000	30.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,125.00000	6,286	30.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,876.00000	3,714	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.10410	11.26700		17.99	333,123.00	30	12,124.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		308.00000	0,278	20.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,141.00000	1,274	20.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		351.00000	0,317	20.25	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	11.90	Put		984.00000	1,113	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		328.00000	0,297	20.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,061.00000	1,193	20.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,035.00000	8,198	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		25.00000	0,021	31.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,058.00000	6,217	31.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		60.00000	0,055	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,093.00000	4,251	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		154.00000	0,140	24.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,187.00000	2,336	24.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		531.00000	0,476	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		564.00000	0,672	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,116.00000	1,004	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		149.00000	0,200	17.16	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,996.00000	1,845	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		29.00000	0,041	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,977.00000	2,816	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,012	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,970.00000	3,808	24.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,004	24.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,335.00000	8,498	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		19.00000	0,015	30.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,352.00000	6,511	30.85	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	15.60	Call		52.00000	0,048	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,385.00000	4,544	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		131.00000	0,119	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,464.00000	2,615	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		430.00000	0,387	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		763.00000	0,883	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		907.00000	0,809	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		240.00000	0,305	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,716.00000	1,572	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		49.00000	0,068	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,680.00000	2,520	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		13.00000	0,016	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,671.00000	3,509	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,005	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,435.00000	8,597	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		17.00000	0,014	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,450.00000	6,610	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		50.00000	0,046	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,483.00000	4,642	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		124.00000	0,113	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,557.00000	2,709	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		401.00000	0,361	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		834.00000	0,957	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		843.00000	0,751	17.57	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	10.70	Put		276.00000	0,347	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,625.00000	1,483	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		58.00000	0,079	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,582.00000	2,422	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,018	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,572.00000	3,410	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,006	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,085.00000	8,248	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		24.00000	0,020	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,107.00000	6,266	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		59.00000	0,054	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,142.00000	4,300	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		150.00000	0,136	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,233.00000	2,382	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		512.00000	0,460	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		595.00000	0,706	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,080.00000	0,969	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		163.00000	0,215	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,949.00000	1,798	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		32.00000	0,044	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,927.00000	2,767	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,013	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,920.00000	3,758	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,004	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,135.00000	8,298	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		23.00000	0,019	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,156.00000	6,315	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		58.00000	0,052	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,191.00000	4,348	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		146.00000	0,133	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,279.00000	2,429	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		495.00000	0,444	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		628.00000	0,740	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,043.00000	0,936	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		176.00000	0,232	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,902.00000	1,752	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		35.00000	0,048	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,878.00000	2,717	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,013	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,870.00000	3,708	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,004	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,285.00000	8,448	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		20.00000	0,016	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,303.00000	6,462	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		54.00000	0,049	29.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,337.00000	4,495	29.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		135.00000	0,122	24.68	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	13.55	Put		2,418.00000	2,568	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		445.00000	0,400	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		728.00000	0,846	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		940.00000	0,840	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		223.00000	0,286	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,762.00000	1,616	17.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		45.00000	0,062	17.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,729.00000	2,570	20.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,016	20.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,721.00000	3,559	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,005	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,185.00000	8,348	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		22.00000	0,018	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,205.00000	6,364	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		56.00000	0,051	28.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,239.00000	4,397	28.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		142.00000	0,129	24.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,325.00000	2,475	24.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		477.00000	0,429	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		660.00000	0,775	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,008.00000	0,903	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		191.00000	0,249	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,855.00000	1,707	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		38.00000	0,053	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,828.00000	2,668	20.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		11.00000	0,014	20.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,820.00000	3,658	24.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,004	24.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,235.00000	8,398	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		21.00000	0,017	31.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,254.00000	6,413	31.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		55.00000	0,050	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,288.00000	4,446	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		138.00000	0,126	24.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,371.00000	2,522	24.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		461.00000	0,414	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		694.00000	0,810	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		973.00000	0,871	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		206.00000	0,267	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,808.00000	1,661	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		41.00000	0,057	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,779.00000	2,619	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,015	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,770.00000	3,609	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,005	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,585.00000	8,747	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		14.00000	0,012	30.49	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	17.85	Put		6,597.00000	6,758	30.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		47.00000	0,043	29.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,630.00000	4,789	29.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		115.00000	0,105	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,698.00000	2,851	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		363.00000	0,327	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		946.00000	1,073	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		754.00000	0,669	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		337.00000	0,415	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,492.00000	1,354	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		75.00000	0,100	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,434.00000	2,275	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,021	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,422.00000	3,261	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,007	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		2.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,535.00000	8,697	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		15.00000	0,012	30.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,548.00000	6,708	30.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		48.00000	0,044	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,581.00000	4,740	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		118.00000	0,108	25.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,651.00000	2,804	25.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		375.00000	0,338	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		908.00000	1,034	19.96	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	10.80	Call		783.00000	0,696	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		316.00000	0,392	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,536.00000	1,397	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		69.00000	0,093	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,483.00000	2,324	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,020	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,472.00000	3,311	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,007	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,634.00000	8,797	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		13.00000	0,011	30.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,646.00000	6,807	30.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		46.00000	0,042	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,679.00000	4,838	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		112.00000	0,102	25.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,745.00000	2,898	25.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		725.00000	0,644	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		358.00000	0,440	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,448.00000	1,312	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		81.00000	0,108	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,385.00000	2,227	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,023	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,373.00000	3,212	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,008	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	28.66	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	19.95	Put		8,684.00000	8,847	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		13.00000	0,011	30.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,696.00000	6,857	30.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		45.00000	0,041	29.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,728.00000	4,887	29.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		109.00000	0,100	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,792.00000	2,946	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		339.00000	0,306	20.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,022.00000	1,152	20.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		698.00000	0,619	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		381.00000	0,465	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,405.00000	1,270	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		88.00000	0,116	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,336.00000	2,178	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,024	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,323.00000	3,162	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,008	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,485.00000	8,647	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		16.00000	0,013	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,499.00000	6,659	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		49.00000	0,045	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,532.00000	4,691	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		121.00000	0,110	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,604.00000	2,756	25.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		388.00000	0,350	19.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		871.00000	0,996	19.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		812.00000	0,723	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		295.00000	0,369	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,581.00000	1,440	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		64.00000	0,086	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,532.00000	2,373	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,019	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,522.00000	3,360	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,006	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,734.00000	8,897	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		12.00000	0,010	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,745.00000	6,906	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		44.00000	0,040	29.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,777.00000	4,936	29.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		107.00000	0,097	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,840.00000	2,993	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		671.00000	0,595	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		404.00000	0,491	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,362.00000	1,229	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		95.00000	0,125	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,287.00000	2,129	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,025	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,274.00000	3,113	22.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,009	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,884.00000	9,047	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		10.00000	0,008	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,893.00000	7,054	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		41.00000	0,037	30.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,924.00000	5,083	30.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		99.00000	0,091	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,982.00000	3,137	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		298.00000	0,270	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,181.00000	1,316	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		596.00000	0,529	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		479.00000	0,575	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,236.00000	1,111	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		119.00000	0,157	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,141.00000	1,985	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		24.00000	0,031	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,125.00000	2,964	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,010	21.80	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.28780	11.45440		17.35	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		607.00000	0,543	18.45	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		818.00000	0,920	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.47280	11.63990		18.08	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		65.00000	0,059	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,625.00000	8,786	31.13	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	18.20	Call		109.00000	0,102	29.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,669.00000	6,829	29.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		173.00000	0,163	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,733.00000	4,890	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		306.00000	0,287	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,866.00000	3,014	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		641.00000	0,597	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,201.00000	1,324	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,012.00000	0,935	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		572.00000	0,662	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,647.00000	1,521	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		207.00000	0,248	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,505.00000	2,353	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		65.00000	0,080	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,463.00000	3,297	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,024	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		684.00000	0,636	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,094.00000	1,213	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		64.00000	0,058	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,674.00000	8,835	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		107.00000	0,101	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,717.00000	6,878	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		171.00000	0,161	26.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,781.00000	4,938	26.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		301.00000	0,282	23.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,911.00000	3,059	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		628.00000	0,585	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,238.00000	1,362	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		988.00000	0,913	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		598.00000	0,690	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,609.00000	1,484	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		219.00000	0,261	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,459.00000	2,308	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		69.00000	0,085	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,414.00000	3,248	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		24.00000	0,025	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		49.00000	0,044	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,359.00000	9,521	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		92.00000	0,088	30.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,402.00000	7,565	30.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		144.00000	0,136	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,454.00000	5,613	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		243.00000	0,228	24.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,553.00000	3,705	24.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		475.00000	0,444	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,785.00000	1,921	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		714.00000	0,664	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,024.00000	1,141	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,140.00000	1,056	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		450.00000	0,533	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,847.00000	1,715	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		157.00000	0,192	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,737.00000	2,582	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		47.00000	0,059	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		51.00000	0,046	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,261.00000	9,423	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		94.00000	0,089	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,304.00000	7,466	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		147.00000	0,139	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,357.00000	5,516	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		250.00000	0,235	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,460.00000	3,612	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		493.00000	0,461	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,703.00000	1,838	21.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		746.00000	0,694	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		956.00000	1,071	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,196.00000	1,109	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		406.00000	0,486	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,930.00000	1,795	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		140.00000	0,172	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,831.00000	2,675	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		41.00000	0,052	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		70.00000	0,064	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,430.00000	8,591	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		114.00000	0,107	29.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,474.00000	6,634	29.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		182.00000	0,171	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,542.00000	4,698	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		328.00000	0,306	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,688.00000	2,833	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		699.00000	0,650	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,059.00000	1,177	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,113.00000	1,031	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		473.00000	0,558	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,807.00000	1,675	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		167.00000	0,202	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,690.00000	2,536	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		50.00000	0,063	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,660.00000	3,495	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,022	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		68.00000	0,061	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,528.00000	8,688	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		111.00000	0,105	29.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,571.00000	6,732	29.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		178.00000	0,167	26.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,638.00000	4,794	26.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		317.00000	0,296	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,777.00000	2,923	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		669.00000	0,623	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,129.00000	1,250	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,061.00000	0,982	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		521.00000	0,609	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,726.00000	1,597	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		186.00000	0,224	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,597.00000	2,444	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		57.00000	0,071	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,561.00000	3,396	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,023	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		60.00000	0,055	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,820.00000	8,982	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		104.00000	0,098	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,864.00000	7,025	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		164.00000	0,155	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,924.00000	5,082	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		287.00000	0,269	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,047.00000	3,196	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		590.00000	0,550	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,350.00000	1,477	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		919.00000	0,848	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		679.00000	0,775	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,495.00000	1,374	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		255.00000	0,301	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,323.00000	2,175	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		83.00000	0,102	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,266.00000	3,101	18.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	0,028	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		57.00000	0,051	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,967.00000	9,128	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		100.00000	0,095	30.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,010.00000	7,172	30.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		158.00000	0,149	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,068.00000	5,226	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		274.00000	0,257	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,184.00000	3,334	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		555.00000	0,518	20.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,465.00000	1,595	20.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		856.00000	0,792	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		766.00000	0,869	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,385.00000	1,280	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		295.00000	0,357	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,188.00000	2,045	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		98.00000	0,122	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,119.00000	2,957	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		29.00000	0,034	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		75.00000	0,067	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,285.00000	8,444	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		118.00000	0,111	29.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,328.00000	6,488	29.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		190.00000	0,178	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,400.00000	4,555	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	13/12/2010	Foreign Exchange Future	13.85	Call		345.00000	0,322	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,555.00000	2,699	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,808.00000	3,643	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,020	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		73.00000	0,066	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,333.00000	8,493	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		117.00000	0,110	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,377.00000	6,537	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		188.00000	0,176	26.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,448.00000	4,603	26.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		339.00000	0,317	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,599.00000	2,744	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		730.00000	0,679	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		990.00000	1,106	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,168.00000	1,082	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		428.00000	0,509	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,889.00000	1,755	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		149.00000	0,182	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,784.00000	2,628	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		44.00000	0,055	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,758.00000	3,593	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,020	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		72.00000	0,065	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,382.00000	8,542	31.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		115.00000	0,108	29.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,425.00000	6,585	29.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		185.00000	0,174	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,495.00000	4,651	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		333.00000	0,312	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,643.00000	2,789	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,709.00000	3,544	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,021	19.75	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.76700	253.76200			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			335.43400	335.41500			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.54100	299.80700			21,037,870.00	7	1,079.00
ALBI	On	06/05/2010	Index Future			306.03500	305.28800			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			315.20400	315.18900			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.66140	6.75240			66,614.00	10	16,773.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,048.00000	8,139	45.95	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	39.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,048.00000	6,139	39.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,048.00000	4,139	31.82	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		6.00000	0,004	26.61	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,054.00000	2,143	26.61	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		960.00000	0,874	18.27	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		8.00000	0,013	18.27	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		1,953.00000	1,862	25.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	25.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,952.00000	2,861	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,952.00000	3,861	21.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	21.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,148.00000	8,239	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	39.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,148.00000	6,239	39.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	32.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,148.00000	4,239	32.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		5.00000	0,004	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,153.00000	2,243	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		865.00000	0,780	18.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		13.00000	0,019	18.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,853.00000	1,762	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,852.00000	2,761	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,852.00000	3,761	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,198.00000	8,289	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	40.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,198.00000	6,289	40.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,198.00000	4,289	32.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		4.00000	0,003	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,202.00000	2,292	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		818.00000	0,733	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		16.00000	0,022	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,803.00000	1,712	24.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	24.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,802.00000	2,711	24.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,802.00000	3,711	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,098.00000	8,189	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	39.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,098.00000	6,189	39.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,098.00000	4,189	32.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		5.00000	0,004	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,103.00000	2,193	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		912.00000	0,826	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		10.00000	0,015	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,903.00000	1,812	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	25.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,902.00000	2,811	23.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,902.00000	3,811	21.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	21.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,998.00000	8,089	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	39.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,998.00000	6,089	39.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,998.00000	4,089	31.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		6.00000	0,005	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,004.00000	2,094	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,008.00000	0,921	18.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		6.00000	0,010	18.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,003.00000	1,912	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,002.00000	2,911	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,002.00000	3,911	21.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	21.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,698.00000	7,789	45.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	38.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,698.00000	5,789	38.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,698.00000	3,789	30.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		9.00000	0,008	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,707.00000	1,797	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,305.00000	1,215	20.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,004	20.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,303.00000	2,212	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,302.00000	3,211	22.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,302.00000	4,211	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	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,898.00000	7,989	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	39.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,898.00000	5,989	39.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,898.00000	3,989	31.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		7.00000	0,006	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,905.00000	1,995	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,107.00000	1,018	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,007	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,103.00000	2,012	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,102.00000	3,011	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.89	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		4,102.00000	4,011	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,948.00000	8,039	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	39.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,948.00000	6,039	39.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,948.00000	4,039	31.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		6.00000	0,005	26.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,954.00000	2,044	26.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,058.00000	0,969	18.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		6.00000	0,008	18.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,053.00000	1,962	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,052.00000	2,961	23.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,052.00000	3,961	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,848.00000	7,939	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,848.00000	5,939	38.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,848.00000	3,939	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		7.00000	0,006	26.12	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		1,855.00000	1,945	26.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,156.00000	1,067	18.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		4.00000	0,006	18.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,153.00000	2,062	27.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		1.00000	0,001	27.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,152.00000	3,061	22.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	22.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,152.00000	4,061	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	45.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,798.00000	7,889	45.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	38.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,798.00000	5,889	38.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	30.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,798.00000	3,889	30.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		8.00000	0,007	25.87	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,806.00000	1,896	25.87	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,206.00000	1,116	19.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Put		4.00000	0,005	19.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Call		2,203.00000	2,112	26.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Put		1.00000	0,001	26.88	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Call		3,202.00000	3,111	22.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Call		4,202.00000	4,111	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	45.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,748.00000	7,839	45.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,748.00000	5,839	38.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,748.00000	3,839	30.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		8.00000	0,007	25.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,756.00000	1,846	25.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,256.00000	1,165	19.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		4.00000	0,004	19.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,253.00000	2,162	26.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	26.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,252.00000	3,161	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,252.00000	4,161	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	45.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,648.00000	7,739	45.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,648.00000	5,739	38.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,648.00000	3,739	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		10.00000	0,008	25.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,658.00000	1,747	25.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,355.00000	1,264	20.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,003	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,352.00000	2,261	26.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,352.00000	3,261	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,352.00000	4,261	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		681.00000	0,600	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		29.00000	0,039	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		771.00000	0,688	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		19.00000	0,027	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		725.00000	0,643	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		23.00000	0,032	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		142.00000	0,113	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		340.00000	0,402	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		174.00000	0,139	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		272.00000	0,328	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		213.00000	0,171	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		211.00000	0,260	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		329.00000	0,262	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		127.00000	0,151	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		397.00000	0,326	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		95.00000	0,115	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		471.00000	0,397	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		69.00000	0,086	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		552.00000	0,474	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		50.00000	0,063	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		637.00000	0,557	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		35.00000	0,046	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		594.00000	0,515	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		42.00000	0,054	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		104.00000	0,082	18.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		452.00000	0,521	18.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		128.00000	0,101	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		376.00000	0,440	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		157.00000	0,125	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		305.00000	0,364	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		193.00000	0,154	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		241.00000	0,293	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		239.00000	0,190	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		187.00000	0,229	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		297.00000	0,233	16.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		145.00000	0,172	16.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		362.00000	0,293	16.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		110.00000	0,132	16.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		433.00000	0,361	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		81.00000	0,100	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		511.00000	0,435	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		59.00000	0,074	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		267.00000	0,210	16.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		165.00000	0,199	16.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,348.00000	8,439	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	40.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,348.00000	6,439	40.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,348.00000	4,439	33.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		3.00000	0,003	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,351.00000	2,442	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,654.00000	1,563	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		2.00000	0,002	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,652.00000	2,561	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,652.00000	3,561	22.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,298.00000	8,389	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	40.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,298.00000	6,389	40.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,298.00000	4,389	32.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		4.00000	0,003	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,302.00000	2,392	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		116.00000	0,091	18.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		414.00000	0,480	18.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,703.00000	1,613	23.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,002	23.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,702.00000	2,611	24.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,702.00000	3,611	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,248.00000	8,339	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,248.00000	6,339	40.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,248.00000	4,339	32.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		4.00000	0,003	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,252.00000	2,342	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,753.00000	1,662	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,752.00000	2,661	24.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,752.00000	3,661	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,398.00000	8,489	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,398.00000	6,489	40.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	33.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,398.00000	4,489	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		3.00000	0,002	27.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,401.00000	2,491	27.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		94.00000	0,074	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		492.00000	0,563	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,604.00000	1,513	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,602.00000	2,511	25.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,602.00000	3,511	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,498.00000	8,589	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	41.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,498.00000	6,589	41.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	33.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,498.00000	4,589	33.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	0,002	27.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,500.00000	2,591	27.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		77.00000	0,060	19.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		575.00000	0,649	19.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,504.00000	1,413	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,502.00000	2,411	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,502.00000	3,411	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.71060	6.80020		16.91	0.00	0	404.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	33.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,800.00000	7,889	33.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,801.00000	5,890	30.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		4.00000	0,003	26.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,804.00000	3,892	26.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		46.00000	0,041	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,846.00000	1,930	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		417.00000	0,363	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		217.00000	0,252	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,213.00000	1,124	15.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,013	15.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,202.00000	2,113	22.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	22.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,200.00000	3,111	27.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,200.00000	4,111	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	33.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,750.00000	7,839	33.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,751.00000	5,840	30.22	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		4.00000	0,003	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,754.00000	3,842	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		48.00000	0,042	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,798.00000	1,881	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		445.00000	0,389	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		195.00000	0,228	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,262.00000	1,173	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		12.00000	0,012	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,252.00000	2,163	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,250.00000	3,161	27.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,250.00000	4,161	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,700.00000	7,789	33.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,701.00000	5,790	30.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	0,003	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,704.00000	3,792	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		50.00000	0,044	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,750.00000	1,833	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		474.00000	0,417	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		174.00000	0,206	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,311.00000	1,222	16.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		11.00000	0,011	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,302.00000	2,213	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,300.00000	3,211	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,300.00000	4,211	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		364.00000	0,316	16.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		264.00000	0,305	16.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,050.00000	8,139	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,051.00000	6,140	30.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		3.00000	0,002	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,053.00000	4,141	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		37.00000	0,031	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,087.00000	2,170	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		298.00000	0,260	17.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		348.00000	0,399	17.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		973.00000	0,891	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		23.00000	0,030	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,954.00000	1,864	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,003	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,951.00000	2,861	27.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.48	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		3,950.00000	3,861	23.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,950.00000	8,039	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,951.00000	6,040	30.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		3.00000	0,002	26.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,953.00000	4,041	26.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		41.00000	0,035	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,991.00000	2,074	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		340.00000	0,296	17.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		290.00000	0,335	17.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,067.00000	0,981	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		17.00000	0,020	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,053.00000	1,964	21.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		3.00000	0,003	21.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,050.00000	2,961	28.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	28.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,050.00000	3,961	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,100.00000	8,189	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,001	30.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,101.00000	6,190	30.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	26.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,102.00000	4,191	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		35.00000	0,029	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,135.00000	2,218	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		280.00000	0,244	17.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		380.00000	0,433	17.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		929.00000	0,848	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		29.00000	0,037	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,904.00000	1,815	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,901.00000	2,811	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,900.00000	3,811	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,000.00000	8,089	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,001.00000	6,090	30.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		3.00000	0,002	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,003.00000	4,091	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		40.00000	0,033	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,040.00000	2,122	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		317.00000	0,278	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		317.00000	0,367	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,019.00000	0,936	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	0,025	15.39	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		2,003.00000	1,914	21.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	21.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,001.00000	2,911	27.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,000.00000	3,911	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	33.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,850.00000	7,939	33.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,851.00000	5,940	30.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	0,003	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,853.00000	3,942	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		44.00000	0,039	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,894.00000	1,978	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		390.00000	0,339	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		240.00000	0,278	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,164.00000	1,076	15.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,015	15.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,153.00000	2,063	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		3.00000	0,002	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,150.00000	3,061	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,150.00000	4,061	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.93	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	15.15	Put		8,350.00000	8,439	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,351.00000	6,439	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	27.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,352.00000	4,441	27.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		25.00000	0,020	25.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,375.00000	2,459	25.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		205.00000	0,178	18.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		555.00000	0,617	18.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		719.00000	0,646	15.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		69.00000	0,085	15.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,656.00000	1,567	19.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	19.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,651.00000	2,561	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,650.00000	3,561	25.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	25.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,300.00000	8,389	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	31.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,301.00000	6,389	31.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	27.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,302.00000	4,391	27.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		26.00000	0,022	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,326.00000	2,411	25.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		218.00000	0,190	18.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		518.00000	0,579	18.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		759.00000	0,684	15.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		59.00000	0,073	15.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,706.00000	1,616	19.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		6.00000	0,005	19.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,701.00000	2,611	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,700.00000	3,611	24.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,200.00000	8,289	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	31.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,201.00000	6,290	31.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,202.00000	4,291	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		30.00000	0,025	25.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,230.00000	2,314	25.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		247.00000	0,215	18.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		447.00000	0,504	18.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		842.00000	0,764	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		42.00000	0,053	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,805.00000	1,715	20.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		5.00000	0,004	20.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,801.00000	2,711	26.57	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,000	26.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,800.00000	3,711	24.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	24.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,150.00000	8,239	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		1.00000	0,001	30.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,151.00000	6,240	30.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		2.00000	0,002	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,152.00000	4,241	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		32.00000	0,027	25.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,182.00000	2,266	25.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		263.00000	0,229	17.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		413.00000	0,468	17.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		885.00000	0,805	15.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		35.00000	0,044	15.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,854.00000	1,765	20.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		4.00000	0,004	20.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,851.00000	2,761	26.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	26.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,850.00000	3,761	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,400.00000	8,489	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		1.00000	0,000	31.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,401.00000	6,489	31.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		2.00000	0,002	27.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,402.00000	4,491	27.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		23.00000	0,019	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,423.00000	2,508	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		193.00000	0,167	18.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		593.00000	0,656	18.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		680.00000	0,609	16.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		80.00000	0,098	16.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,607.00000	1,517	18.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		7.00000	0,006	18.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,601.00000	2,512	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,600.00000	3,511	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,250.00000	8,339	33.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	31.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,251.00000	6,340	31.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,252.00000	4,341	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		28.00000	0,023	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,278.00000	2,362	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		232.00000	0,202	18.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		482.00000	0,541	18.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		800.00000	0,723	15.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		50.00000	0,062	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,755.00000	1,666	19.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		5.00000	0,005	19.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,751.00000	2,661	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,750.00000	3,661	24.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	24.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,450.00000	8,539	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		1.00000	0,000	31.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,451.00000	6,539	31.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		2.00000	0,002	27.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,452.00000	4,541	27.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		22.00000	0,018	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,472.00000	2,557	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		181.00000	0,158	19.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		631.00000	0,697	19.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		642.00000	0,574	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		92.00000	0,113	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,557.00000	1,468	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		7.00000	0,007	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,551.00000	2,462	25.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		1.00000	0,001	25.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,550.00000	3,461	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	25.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/09/2010	Foreign Exchange Future			6.75320	6.84360		17.12	0.00	0	0.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Call		375.00000	0,336	17.65	0.00	0	0.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Put		438.00000	0,490	17.65	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.88300	130.69500			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.27500	133.08500			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.20300	301.45700		5.37	0.00	0	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		11,821.00000	1,420	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		37,251.00000	3,217	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			307.72800	306.96900		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		37,805.00000	4,089	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		66,115.00000	6,161	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			313.45900	312.68700		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		51,077.00000	5,440	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		80,207.00000	7,580	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			363.11600	362.91200			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			7.24000	7.23500			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.15600	7.14200			0.00	5,000	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.10100	7.11700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.09200	7.12100			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.09200	7.11600			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.10000	7.13000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.24800	7.29300			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.48700	7.51500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.83500	7.85500			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.72600	8.24500			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.12600	8.65400			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.83000	8.83000			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			291.36200	290.68300			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.68800	295.99800			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.62100	7.65600		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		134.00000	0,150	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		371.00000	0,334	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.45200	8.49400		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		45.00000	0,053	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,823.00000	3,622	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.52500	8.57000		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,400.00000	1,498	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,734.00000	1,617	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.57100	8.61900		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,305.00000	2,424	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,710.00000	1,611	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.06500	9.10600		11.50	0.00	0	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		58.00000	0,067	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,457.00000	8,084	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			9.11400	9.15600		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,557.00000	2,719	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,001.00000	3,777	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.14900	9.19300		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,388.00000	4,597	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,873.00000	3,683	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.51700	8.56000		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		4.00000	0,005	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,279.00000	4,111	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.58800	8.63300		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		961.00000	1,033	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,462.00000	1,365	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.63200	8.68000		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,164.00000	2,269	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,028.00000	0,961	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.10000	9.14200		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		20.00000	0,024	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,108.00000	4,892	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.17400	9.21800		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,281.00000	1,369	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,397.00000	2,261	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.22900	9.27500		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,244.00000	2,355	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,368.00000	2,251	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			9.09400	9.13600		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		22.00000	0,026	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,582.00000	5,345	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		755.00000	0,841	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,537.00000	1,383	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		108.00000	0,125	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,841.00000	3,617	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.16200	9.20500		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,428.00000	1,524	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,583.00000	2,438	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.21300	9.25800		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,551.00000	2,673	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,595.00000	2,470	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.57600	8.61800		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		3.00000	0,004	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,666.00000	3,533	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.66800	8.71300		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,078.00000	1,147	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		966.00000	0,899	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.73100	8.78000		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,640.00000	1,720	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,018.00000	0,959	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.18300	9.22500		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		20.00000	0,023	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,997.00000	5,753	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.24900	9.29200		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,938.00000	2,055	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,180.00000	2,049	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.30100	9.34500		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,169.00000	3,306	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,299.00000	2,187	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.17100	9.21200		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		90.00000	0,104	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,574.00000	4,338	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22900	9.27100		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,012.00000	2,134	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,138.00000	2,008	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.27200	9.31700		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,342.00000	3,491	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,274.00000	2,157	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.78700	8.82800		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		11,918.00000	11,591	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,447.00000	8,769	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		21.00000	0,016	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.81700	8.85900		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,457.00000	1,566	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		4,383.00000	4,159	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.83700	8.87900		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,037.00000	3,189	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,062.00000	3,883	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.45100	297.71900			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.90700	303.16200			0.00	0	0.00

Total for Derivatives :

49,569,639.80 8,498 269,290.00

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	7.60500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.44500	8.44500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.07500	9.07500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.51500	8.51500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.09500	9.09500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.09500	9.09500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.57000	8.57000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.18500	9.18500			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	9.17500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.80500	8.80500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										49,569,639.80	8,498	269,290.00