



# Daily MTM Report

Daily summary for: 07/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 15/03/2010 Foreign Exchange Future			7.47880	7.43990		18.77	18,487,593.60	2,472	290,025.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,060.00000	9,021	45.94	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	42.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,060.00000	7,021	42.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,810.00000	8,771	45.94	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,810.00000	6,771	41.39	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		63.00000	0,067	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		873.00000	0,838	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		346.00000	0,368	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		156.00000	0,139	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,195.00000	1,233	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		5.00000	0,004	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,190.00000	2,229	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,190.00000	3,229	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,560.00000	8,521	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		517.00000	0,546	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		77.00000	0,067	18.76	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,443.00000	1,481	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		3.00000	0,002	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,440.00000	2,479	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,440.00000	3,479	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,610.00000	8,571	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,610.00000	6,571	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,390.00000	3,429	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,710.00000	8,671	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,710.00000	4,671	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		410.00000	0,435	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		120.00000	0,106	18.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,294.00000	1,332	21.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		4.00000	0,003	21.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,290.00000	3,329	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		9,010.00000	8,971	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		7,010.00000	6,971	42.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,210.00000	9,171	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,210.00000	7,171	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		36.00000	0,037	25.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,246.00000	1,208	25.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,791.00000	1,830	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,001	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,790.00000	2,829	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,160.00000	9,121	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,160.00000	7,121	42.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,110.00000	9,071	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.53	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	14.55	Put		7,110.00000	7,071	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,910.00000	8,871	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,910.00000	6,871	41.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,960.00000	8,921	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,960.00000	6,921	41.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,860.00000	8,821	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,860.00000	6,821	41.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,146.00000	1,184	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		6.00000	0,005	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,140.00000	2,179	27.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,140.00000	3,179	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,760.00000	8,721	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,760.00000	6,721	41.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,660.00000	8,621	45.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,660.00000	6,621	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,160.00000	5,121	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,340.00000	3,379	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		69.00000	0,072	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		829.00000	0,793	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		377.00000	0,401	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		137.00000	0,122	18.76	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,244.00000	1,282	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		4.00000	0,003	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,240.00000	2,279	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,240.00000	3,279	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		55.00000	0,057	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		965.00000	0,928	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		289.00000	0,308	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		199.00000	0,179	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,097.00000	1,134	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		7.00000	0,005	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,090.00000	2,129	26.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,090.00000	3,129	31.29	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	4.35	Put		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		857.00000	0,893	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		17.00000	0,014	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,841.00000	1,880	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,001	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,840.00000	2,879	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		238.00000	0,254	18.77	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		248.00000	0,225	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		999.00000	1,036	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		9.00000	0,007	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		1,991.00000	2,029	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		2,990.00000	3,029	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		51.00000	0,053	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,011.00000	0,974	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		263.00000	0,280	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		223.00000	0,201	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,040.00000	2,079	26.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,040.00000	3,079	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		951.00000	0,988	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		11.00000	0,009	18.73	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	15/03/2010	Foreign Exchange Future	5.50	Call		1,941.00000	1,979	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,940.00000	2,979	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,610.00000	5,571	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		904.00000	0,940	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		14.00000	0,011	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,891.00000	1,930	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,001	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,890.00000	2,929	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,760.00000	4,721	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		33.00000	0,035	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,293.00000	1,256	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		156.00000	0,166	20.17	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		416.00000	0,387	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		766.00000	0,801	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		26.00000	0,022	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,741.00000	1,780	24.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,001	24.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,740.00000	2,779	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		143.00000	0,152	20.45	0.00	0	4,010.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		453.00000	0,423	20.45	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		722.00000	0,756	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		32.00000	0,027	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,691.00000	1,730	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,001	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,690.00000	2,729	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		22.00000	0,022	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,632.00000	1,593	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		480.00000	0,507	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		90.00000	0,078	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,393.00000	1,431	21.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		3.00000	0,002	21.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,390.00000	2,429	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		121.00000	0,128	21.01	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		531.00000	0,499	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		637.00000	0,669	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		47.00000	0,040	18.75	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,592.00000	1,630	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		2.00000	0,001	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,590.00000	2,629	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		26.00000	0,027	26.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,486.00000	1,448	26.86	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		596.00000	0,627	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		56.00000	0,048	18.75	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,542.00000	1,581	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	0,002	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		556.00000	0,586	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		66.00000	0,057	18.75	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,492.00000	1,531	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		2.00000	0,002	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,490.00000	2,529	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,660.00000	5,621	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,660.00000	4,621	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		444.00000	0,470	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		104.00000	0,091	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,343.00000	1,382	21.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		3.00000	0,003	21.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,340.00000	2,379	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,560.00000	4,521	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		317.00000	0,337	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		177.00000	0,158	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.75	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	15.40	Put		7,960.00000	7,921	45.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,047.00000	1,085	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		7.00000	0,006	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,540.00000	2,579	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,040.00000	4,079	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,210.00000	8,171	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,210.00000	5,171	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		811.00000	0,847	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		21.00000	0,018	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,290.00000	2,329	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,790.00000	3,829	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		219.00000	0,233	19.05	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		279.00000	0,254	19.05	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		19.00000	0,020	28.26	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,729.00000	1,691	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,810.00000	4,771	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		201.00000	0,214	19.33	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		311.00000	0,285	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		185.00000	0,197	19.61	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		345.00000	0,318	19.61	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		12.00000	0,012	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,122.00000	2,083	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		14.00000	0,014	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,024.00000	1,985	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		169.00000	0,180	19.89	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		379.00000	0,351	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		111.00000	0,118	21.28	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		571.00000	0,539	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		5,010.00000	4,971	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		87.00000	0,092	22.12	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		697.00000	0,663	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,260.00000	5,221	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		59.00000	0,062	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		919.00000	0,883	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,910.00000	4,871	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		10.00000	0,010	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,220.00000	2,181	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		102.00000	0,109	21.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		612.00000	0,580	21.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,960.00000	4,921	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		94.00000	0,100	21.84	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		654.00000	0,621	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		74.00000	0,078	22.68	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		784.00000	0,749	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,060.00000	5,021	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		4.00000	0,004	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,664.00000	2,625	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		5.00000	0,005	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,565.00000	2,526	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		6.00000	0,006	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,466.00000	2,427	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		80.00000	0,085	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		740.00000	0,706	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,460.00000	5,421	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		3.00000	0,003	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,763.00000	2,724	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		44.00000	0,046	24.63	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,104.00000	1,067	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,410.00000	5,371	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		47.00000	0,049	24.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,057.00000	1,020	24.35	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	12.95	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,510.00000	5,471	36.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		41.00000	0,043	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,151.00000	1,114	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,560.00000	5,521	36.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,962.00000	2,923	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		3.00000	0,003	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,863.00000	2,824	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		38.00000	0,040	25.19	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,198.00000	1,161	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,710.00000	5,671	37.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		31.00000	0,032	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,341.00000	1,303	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,210.00000	6,171	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		23.00000	0,024	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,583.00000	1,545	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,810.00000	5,771	37.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,112.00000	3,073	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		28.00000	0,029	26.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,438.00000	1,400	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,160.00000	6,121	38.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	38.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,910.00000	5,871	38.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,211.00000	3,172	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		24.00000	0,025	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,534.00000	1,496	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,760.00000	5,721	37.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,062.00000	3,023	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		29.00000	0,030	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,389.00000	1,351	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,060.00000	6,021	38.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		16.00000	0,017	29.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,876.00000	1,838	29.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		15.00000	0,015	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,975.00000	1,936	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,360.00000	6,321	39.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		11.00000	0,011	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,171.00000	2,132	30.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,560.00000	6,521	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,460.00000	4,421	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		7.00000	0,007	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,367.00000	2,328	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,710.00000	6,671	41.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,610.00000	4,571	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,510.00000	4,471	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,460.00000	6,421	40.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,360.00000	4,321	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,260.00000	4,221	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		9.00000	0,009	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,269.00000	2,230	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,510.00000	6,471	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,410.00000	4,371	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,310.00000	4,271	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,210.00000	4,171	32.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,110.00000	4,071	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,860.00000	5,821	37.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,162.00000	3,123	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		20.00000	0,021	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,680.00000	1,642	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,960.00000	5,921	38.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,461.00000	3,422	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,361.00000	3,322	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,261.00000	3,222	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		18.00000	0,019	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,778.00000	1,740	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		6,010.00000	5,971	38.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	31.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,311.00000	3,272	31.06	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		17.00000	0,018	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,827.00000	1,789	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,110.00000	6,071	38.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		4,010.00000	3,971	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,910.00000	3,871	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,810.00000	3,771	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,711.00000	3,672	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.32	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,611.00000	3,572	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,511.00000	3,472	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,411.00000	3,372	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		16.00000	0,016	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,926.00000	1,887	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,260.00000	6,221	39.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,160.00000	4,121	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,060.00000	4,021	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,960.00000	3,921	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,860.00000	3,821	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,760.00000	3,721	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,661.00000	3,622	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		13.00000	0,013	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,073.00000	2,034	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,110.00000	5,071	35.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3,012.00000	2,973	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		3.00000	0,003	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,913.00000	2,874	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		3.00000	0,003	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,813.00000	2,774	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		4.00000	0,004	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,714.00000	2,675	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		5.00000	0,005	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,615.00000	2,576	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		5.00000	0,006	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,515.00000	2,477	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	9.75	Call		8.00000	0,008	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,318.00000	2,279	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.51	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,860.00000	4,821	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		7.00000	0,007	30.28	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,417.00000	2,378	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		4,000.00000	3,961	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,561.00000	3,522	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,160.00000	8,121	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,840.00000	3,879	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,110.00000	8,071	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,890.00000	3,929	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,260.00000	8,221	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,740.00000	3,779	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,360.00000	8,321	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		131.00000	0,140	20.73	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	15/03/2010	Foreign Exchange Future	7.80	Put		491.00000	0,461	20.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		679.00000	0,712	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		39.00000	0,033	18.75	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,641.00000	1,680	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,001	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,640.00000	2,679	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,640.00000	3,679	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,410.00000	8,371	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,410.00000	6,371	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,590.00000	3,629	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,460.00000	8,421	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,540.00000	3,579	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		8,010.00000	7,971	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		3,990.00000	4,029	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,060.00000	8,021	45.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,940.00000	3,979	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,310.00000	8,271	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,310.00000	6,271	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,690.00000	3,729	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,510.00000	8,471	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,490.00000	3,529	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.60800	7.56910		19.58	76,080.00	10	39,788.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		177.00000	0,184	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1,008.00000	0,976	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,581.00000	8,542	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	0,002	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,583.00000	6,544	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,420.00000	3,458	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,631.00000	8,592	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	0,002	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,633.00000	6,594	34.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,370.00000	3,408	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,731.00000	8,692	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,031.00000	8,992	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,231.00000	9,192	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,232.00000	7,193	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		32.00000	0,033	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,263.00000	3,225	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,181.00000	9,142	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,182.00000	7,143	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		33.00000	0,034	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,214.00000	3,176	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,828.00000	1,866	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		9.00000	0,008	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,820.00000	2,859	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,131.00000	9,092	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	34.57	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	14.70	Put		7,132.00000	7,093	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,931.00000	8,892	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,981.00000	8,942	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,881.00000	8,842	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		2.00000	0,002	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,883.00000	6,844	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		446.00000	0,467	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		327.00000	0,309	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,159.00000	1,195	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		40.00000	0,037	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,124.00000	2,162	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,004	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,120.00000	3,159	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,781.00000	8,742	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	0,002	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,783.00000	6,744	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,251.00000	1,288	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		32.00000	0,030	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,223.00000	2,262	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,004	23.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,220.00000	3,259	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,681.00000	8,642	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		555.00000	0,579	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		236.00000	0,221	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,345.00000	1,382	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		26.00000	0,024	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,320.00000	3,358	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	0,002	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,733.00000	6,694	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		8.00000	0,008	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,239.00000	5,200	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		194.00000	0,201	22.44	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		925.00000	0,893	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		526.00000	0,549	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		257.00000	0,241	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,298.00000	1,335	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		29.00000	0,027	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,273.00000	2,311	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,003	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,270.00000	3,309	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		170.00000	0,176	23.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,051.00000	1,018	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		132.00000	0,137	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,313.00000	1,279	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,032.00000	6,993	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	0,002	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,983.00000	6,944	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		22.00000	0,022	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,003.00000	3,964	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	0,002	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,933.00000	6,894	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		138.00000	0,142	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,269.00000	1,234	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		942.00000	0,974	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		73.00000	0,066	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,877.00000	1,915	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,007	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,870.00000	2,909	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		163.00000	0,168	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,094.00000	1,060	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		422.00000	0,442	19.45	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		353.00000	0,334	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,074.00000	2,113	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,005	22.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,070.00000	3,109	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		7.00000	0,007	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,488.00000	5,449	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		15.00000	0,015	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,496.00000	4,457	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		28.00000	0,029	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,509.00000	3,471	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		156.00000	0,161	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,137.00000	1,103	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		399.00000	0,418	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		380.00000	0,360	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,067.00000	1,103	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		48.00000	0,045	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,025.00000	2,063	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,005	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,020.00000	3,059	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		7.00000	0,007	34.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,538.00000	5,499	34.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		14.00000	0,014	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,545.00000	4,506	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		27.00000	0,028	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,558.00000	3,520	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		149.00000	0,155	23.66	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	8.60	Put		1,180.00000	1,147	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,025.00000	1,058	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		56.00000	0,050	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,975.00000	2,014	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,006	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,970.00000	3,009	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		6.00000	0,006	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,587.00000	5,548	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		27.00000	0,027	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,608.00000	3,569	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		143.00000	0,148	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,224.00000	1,190	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		983.00000	1,015	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		64.00000	0,057	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,926.00000	1,964	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,006	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,920.00000	2,959	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		6.00000	0,006	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,737.00000	5,698	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		12.00000	0,012	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,743.00000	4,704	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		25.00000	0,025	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,756.00000	3,717	32.56	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	8.80	Call		127.00000	0,131	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,358.00000	1,323	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		311.00000	0,323	20.40	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		542.00000	0,515	20.40	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		862.00000	0,893	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		93.00000	0,085	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,779.00000	1,817	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	0,009	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,771.00000	2,809	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,001	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		296.00000	0,308	20.60	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		577.00000	0,550	20.60	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		824.00000	0,854	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		105.00000	0,096	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,730.00000	1,768	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,010	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,721.00000	2,759	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,001	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		5.00000	0,005	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,836.00000	5,797	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		23.00000	0,024	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,854.00000	3,816	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		118.00000	0,121	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,449.00000	1,413	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		282.00000	0,293	20.81	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		613.00000	0,585	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		787.00000	0,816	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		118.00000	0,108	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,682.00000	1,719	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		13.00000	0,011	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,671.00000	2,710	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		5.00000	0,005	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,936.00000	5,897	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		22.00000	0,023	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,953.00000	3,915	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		4.00000	0,004	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,135.00000	6,096	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		9.00000	0,009	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,140.00000	5,101	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		19.00000	0,020	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,150.00000	4,112	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		34.00000	0,035	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,165.00000	3,127	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		4.00000	0,004	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,085.00000	6,046	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		9.00000	0,009	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,090.00000	5,051	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		20.00000	0,021	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,101.00000	4,063	33.46	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	7.15	Call		616.00000	0,641	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		197.00000	0,183	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,440.00000	1,478	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		21.00000	0,020	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,422.00000	2,461	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		5.00000	0,005	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,036.00000	5,997	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		21.00000	0,022	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,052.00000	4,014	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		36.00000	0,037	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,067.00000	3,029	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		101.00000	0,104	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,632.00000	1,596	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		233.00000	0,242	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		764.00000	0,734	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		648.00000	0,674	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		179.00000	0,166	18.94	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,488.00000	1,526	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		19.00000	0,018	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,472.00000	2,510	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,002	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		5.00000	0,005	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,886.00000	5,847	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		23.00000	0,023	32.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,904.00000	3,865	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		268.00000	0,279	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		649.00000	0,621	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		751.00000	0,779	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		132.00000	0,121	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,633.00000	1,671	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	0,013	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,621.00000	2,660	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		6.00000	0,005	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,787.00000	5,747	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		12.00000	0,012	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,793.00000	4,754	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		24.00000	0,024	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,805.00000	3,766	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		113.00000	0,117	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,494.00000	1,459	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		122.00000	0,126	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,403.00000	1,368	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		7.00000	0,007	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,438.00000	5,399	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		15.00000	0,016	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,446.00000	4,408	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		109.00000	0,112	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,540.00000	1,504	25.30	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	7.00	Call		715.00000	0,743	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		146.00000	0,135	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,585.00000	1,622	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		16.00000	0,014	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		6.00000	0,006	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,637.00000	5,598	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		26.00000	0,026	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,657.00000	3,618	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		95.00000	0,097	26.11	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,726.00000	1,689	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		585.00000	0,609	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		216.00000	0,201	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,393.00000	1,430	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		24.00000	0,022	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,372.00000	2,411	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		17.00000	0,018	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,298.00000	4,260	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		91.00000	0,094	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,772.00000	1,736	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		105.00000	0,108	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,586.00000	1,550	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		499.00000	0,521	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		280.00000	0,263	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,931.00000	7,892	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	0,003	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,434.00000	6,395	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		10.00000	0,011	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,941.00000	4,903	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		29.00000	0,029	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,460.00000	3,421	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,113.00000	1,149	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		44.00000	0,041	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,571.00000	2,610	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,069.00000	4,108	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,181.00000	8,142	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	0,002	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,683.00000	6,644	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		25.00000	0,026	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,706.00000	3,668	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		203.00000	0,210	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		884.00000	0,852	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		902.00000	0,933	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		83.00000	0,075	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,322.00000	2,361	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	0,003	23.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,819.00000	3,858	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		88.00000	0,091	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,819.00000	1,783	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		379.00000	0,395	19.58	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		410.00000	0,387	19.58	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		13.00000	0,013	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,694.00000	4,655	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		17.00000	0,017	33.68	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,348.00000	4,309	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		98.00000	0,101	25.91	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,679.00000	1,643	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		85.00000	0,088	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,866.00000	1,830	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		361.00000	0,375	19.79	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		442.00000	0,417	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		13.00000	0,013	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,644.00000	4,605	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		72.00000	0,075	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,103.00000	2,067	27.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		78.00000	0,080	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,009.00000	1,972	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		343.00000	0,357	19.99	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		474.00000	0,449	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		70.00000	0,072	27.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,151.00000	2,114	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		75.00000	0,077	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,056.00000	2,019	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		80.00000	0,082	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,961.00000	1,924	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		326.00000	0,340	20.19	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		507.00000	0,482	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		10.00000	0,010	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,991.00000	4,952	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		222.00000	0,231	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		803.00000	0,773	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		9.00000	0,009	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,190.00000	5,151	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		35.00000	0,036	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,116.00000	3,078	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		38.00000	0,038	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,019.00000	2,980	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		40.00000	0,041	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,921.00000	2,883	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		185.00000	0,192	22.64	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		966.00000	0,934	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		10.00000	0,010	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,041.00000	5,002	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		39.00000	0,040	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,970.00000	2,932	30.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		41.00000	0,042	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,872.00000	2,834	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		212.00000	0,220	22.03	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		843.00000	0,812	22.03	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		11.00000	0,011	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,892.00000	4,853	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		43.00000	0,044	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,824.00000	2,786	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		46.00000	0,047	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,727.00000	2,689	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		49.00000	0,050	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,630.00000	2,592	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		52.00000	0,054	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,533.00000	2,496	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		56.00000	0,058	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,437.00000	2,400	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		60.00000	0,062	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,341.00000	2,304	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		65.00000	0,067	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,246.00000	2,209	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		244.00000	0,254	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		725.00000	0,696	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		14.00000	0,014	33.90	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,595.00000	4,556	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		83.00000	0,085	26.93	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		1,914.00000	1,877	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		11.00000	0,011	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,842.00000	4,803	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		44.00000	0,045	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,775.00000	2,737	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		47.00000	0,048	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,678.00000	2,640	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		50.00000	0,052	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,581.00000	2,544	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		58.00000	0,060	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,389.00000	2,352	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		62.00000	0,064	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,293.00000	2,256	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		67.00000	0,069	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,198.00000	2,161	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		256.00000	0,266	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		687.00000	0,658	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		54.00000	0,056	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,485.00000	2,448	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,131.00000	8,092	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,869.00000	3,908	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		4.00000	0,004	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,185.00000	6,146	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	14/06/2010	Foreign Exchange Future	11.75	Call		19.00000	0,019	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,200.00000	4,161	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,231.00000	8,192	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		4.00000	0,004	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,235.00000	6,196	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		18.00000	0,018	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,249.00000	4,210	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,769.00000	3,808	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,381.00000	8,342	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	0,003	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,384.00000	6,345	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		16.00000	0,016	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,397.00000	4,358	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,619.00000	3,658	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,281.00000	8,242	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		3.00000	0,003	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,284.00000	6,245	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,719.00000	3,758	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.05	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	17.50	Put		9,931.00000	9,892	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,331.00000	8,292	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		3.00000	0,003	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,334.00000	6,295	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,669.00000	3,708	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,431.00000	8,392	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,569.00000	3,608	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,481.00000	8,442	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		3.00000	0,003	34.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,484.00000	6,445	34.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		681.00000	0,708	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		162.00000	0,150	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,536.00000	1,574	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		17.00000	0,016	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,521.00000	2,560	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,519.00000	3,558	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,031.00000	7,992	34.05	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	3.60	Call		3,969.00000	4,008	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,081.00000	8,042	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,919.00000	3,958	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,531.00000	8,492	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		3.00000	0,003	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,534.00000	6,495	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,469.00000	3,508	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.73980	7.69880		19.79	0.00	0	5,663.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		11.00000	0,011	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,162.00000	8,121	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		25.00000	0,025	35.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,176.00000	6,135	35.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		54.00000	0,055	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,205.00000	4,165	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		131.00000	0,135	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,282.00000	2,245	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		989.00000	1,022	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		140.00000	0,132	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,867.00000	1,907	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		18.00000	0,017	19.36	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	4.85	Call		2,853.00000	2,894	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		4.00000	0,004	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,850.00000	3,891	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		11.00000	0,012	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,112.00000	8,072	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		25.00000	0,026	35.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,126.00000	6,086	35.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		55.00000	0,056	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,156.00000	4,116	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		135.00000	0,139	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,236.00000	2,199	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		469.00000	0,485	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		570.00000	0,545	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,026.00000	1,059	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		127.00000	0,119	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,915.00000	1,955	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		16.00000	0,015	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,903.00000	2,944	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,004	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,900.00000	3,941	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		452.00000	0,467	20.29	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		603.00000	0,577	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		11.00000	0,011	37.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,212.00000	8,171	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		24.00000	0,025	35.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,225.00000	6,185	35.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		53.00000	0,054	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,254.00000	4,214	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		128.00000	0,131	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,329.00000	2,291	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		435.00000	0,450	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		636.00000	0,610	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		954.00000	0,985	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		155.00000	0,145	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,819.00000	1,859	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		20.00000	0,019	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,804.00000	2,844	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		5.00000	0,004	24.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,800.00000	3,841	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		10.00000	0,011	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,261.00000	8,221	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		24.00000	0,024	35.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,275.00000	6,234	35.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		51.00000	0,053	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,302.00000	4,263	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		124.00000	0,128	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,375.00000	2,338	27.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		419.00000	0,434	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		670.00000	0,644	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		919.00000	0,949	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		170.00000	0,159	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,772.00000	1,812	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		23.00000	0,022	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,754.00000	2,795	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		5.00000	0,005	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,750.00000	3,791	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		10.00000	0,010	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,361.00000	8,320	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		23.00000	0,023	35.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,374.00000	6,333	35.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		49.00000	0,050	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,400.00000	4,360	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		118.00000	0,121	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,469.00000	2,431	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		390.00000	0,403	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		741.00000	0,713	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		852.00000	0,881	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		203.00000	0,191	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,678.00000	1,717	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		29.00000	0,027	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,655.00000	2,695	23.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		6.00000	0,005	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,650.00000	3,691	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		10.00000	0,010	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,411.00000	8,370	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		22.00000	0,023	35.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,423.00000	6,383	35.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		48.00000	0,049	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,449.00000	4,409	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		115.00000	0,118	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,516.00000	2,478	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		376.00000	0,389	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		777.00000	0,749	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		820.00000	0,848	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		221.00000	0,208	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,631.00000	1,670	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		32.00000	0,030	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,605.00000	2,646	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		6.00000	0,006	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,600.00000	3,641	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		9.00000	0,010	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,460.00000	8,420	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		22.00000	0,022	35.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,473.00000	6,432	35.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		47.00000	0,048	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,498.00000	4,458	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		112.00000	0,115	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,563.00000	2,525	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		363.00000	0,375	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		814.00000	0,785	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		789.00000	0,816	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		240.00000	0,226	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,585.00000	1,624	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		36.00000	0,034	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,555.00000	2,596	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,550.00000	3,591	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		9.00000	0,009	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,610.00000	8,569	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		21.00000	0,021	35.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,622.00000	6,581	35.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		44.00000	0,045	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,645.00000	4,605	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		104.00000	0,107	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,705.00000	2,667	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		701.00000	0,725	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		302.00000	0,285	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,448.00000	1,486	18.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		49.00000	0,046	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,407.00000	2,447	21.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		8.00000	0,007	21.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,401.00000	3,442	27.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	27.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		9.00000	0,009	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,560.00000	8,519	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		21.00000	0,021	35.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,572.00000	6,531	35.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		45.00000	0,046	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,596.00000	4,556	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		106.00000	0,109	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,657.00000	2,619	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		338.00000	0,349	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		889.00000	0,859	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		729.00000	0,755	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		280.00000	0,265	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,493.00000	1,531	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		44.00000	0,041	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,456.00000	2,497	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		7.00000	0,007	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,451.00000	3,492	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		8.00000	0,008	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,709.00000	8,668	37.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		20.00000	0,020	35.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,721.00000	6,680	35.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		43.00000	0,043	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,744.00000	4,703	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		99.00000	0,101	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,800.00000	2,761	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		305.00000	0,315	22.11	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,006.00000	0,975	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		647.00000	0,670	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		348.00000	0,330	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,358.00000	1,396	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		59.00000	0,056	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,308.00000	2,348	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		9.00000	0,008	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,301.00000	3,342	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,002	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		326.00000	0,337	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		927.00000	0,897	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		12.00000	0,012	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,013.00000	7,972	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		27.00000	0,027	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,028.00000	5,987	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		58.00000	0,059	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,059.00000	4,019	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		143.00000	0,147	26.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,144.00000	2,107	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		505.00000	0,523	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		506.00000	0,483	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,102.00000	1,136	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		103.00000	0,096	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,011.00000	2,052	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		12.00000	0,012	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,003.00000	3,043	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,003	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,999.00000	4,040	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		12.00000	0,012	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,063.00000	8,022	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		26.00000	0,027	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,077.00000	6,037	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		56.00000	0,058	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,107.00000	4,068	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		139.00000	0,143	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,190.00000	2,153	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		487.00000	0,504	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		538.00000	0,514	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,064.00000	1,097	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		115.00000	0,107	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,963.00000	2,003	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		14.00000	0,013	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	13/09/2010	Foreign Exchange Future	4.75	Call		2,953.00000	2,994	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,004	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,950.00000	3,991	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		10.00000	0,010	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,311.00000	8,270	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		23.00000	0,024	35.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,324.00000	6,284	35.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		50.00000	0,052	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,351.00000	4,312	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		121.00000	0,124	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,422.00000	2,384	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		404.00000	0,418	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		705.00000	0,678	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		885.00000	0,915	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		186.00000	0,175	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,725.00000	1,764	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		26.00000	0,024	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,704.00000	2,745	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		5.00000	0,005	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,700.00000	3,741	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		9.00000	0,009	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,510.00000	8,469	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		21.00000	0,022	35.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,522.00000	6,482	35.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		46.00000	0,047	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,547.00000	4,507	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		109.00000	0,112	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,610.00000	2,572	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		350.00000	0,362	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		851.00000	0,822	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		759.00000	0,785	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		260.00000	0,245	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,539.00000	1,577	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		40.00000	0,037	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,506.00000	2,547	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,501.00000	3,541	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,001	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		8.00000	0,009	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,659.00000	8,619	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		20.00000	0,021	35.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,671.00000	6,631	35.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		43.00000	0,044	32.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,694.00000	4,654	32.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		101.00000	0,104	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,752.00000	2,714	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		315.00000	0,326	21.95	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		966.00000	0,936	21.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		673.00000	0,697	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		324.00000	0,307	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,403.00000	1,440	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		54.00000	0,050	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,357.00000	2,398	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		8.00000	0,008	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,351.00000	3,392	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,002	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		175.00000	0,181	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,776.00000	1,741	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		191.00000	0,196	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,642.00000	1,606	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,126.00000	1,095	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		275.00000	0,285	22.61	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,251.00000	1,218	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		250.00000	0,258	23.11	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.87030	7.82830		19.95	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		30.00000	0,031	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,152.00000	8,111	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		53.00000	0,054	33.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,175.00000	6,134	33.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		97.00000	0,099	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,219.00000	4,179	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		203.00000	0,208	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,325.00000	2,288	25.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		564.00000	0,581	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		686.00000	0,661	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,075.00000	1,107	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		197.00000	0,187	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,915.00000	1,955	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		37.00000	0,035	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,888.00000	2,929	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		10.00000	0,009	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,881.00000	3,923	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,003	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		397.00000	0,409	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,119.00000	1,089	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		30.00000	0,030	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,202.00000	8,160	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		53.00000	0,054	33.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,225.00000	6,184	33.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		96.00000	0,097	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,268.00000	4,227	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		198.00000	0,203	26.09	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,370.00000	2,333	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,042.00000	1,073	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		214.00000	0,203	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,869.00000	1,908	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		41.00000	0,038	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,838.00000	2,880	22.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,010	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,831.00000	3,873	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		29.00000	0,030	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,251.00000	8,210	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		52.00000	0,053	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,274.00000	6,233	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		94.00000	0,096	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,316.00000	4,276	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		194.00000	0,199	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,416.00000	2,379	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		531.00000	0,546	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		753.00000	0,726	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,009.00000	1,039	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		231.00000	0,219	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,823.00000	1,862	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		45.00000	0,042	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,789.00000	2,831	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,011	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,781.00000	3,823	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		28.00000	0,029	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,300.00000	8,259	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		51.00000	0,052	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,323.00000	6,282	34.03	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	12.10	Call		92.00000	0,094	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,364.00000	4,324	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		190.00000	0,194	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,462.00000	2,424	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		515.00000	0,530	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		787.00000	0,760	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		978.00000	1,007	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		250.00000	0,237	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,777.00000	1,816	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		49.00000	0,046	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,740.00000	2,781	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		12.00000	0,011	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,731.00000	3,773	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		547.00000	0,563	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		719.00000	0,693	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		28.00000	0,028	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,350.00000	8,308	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		50.00000	0,051	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,372.00000	6,331	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		91.00000	0,093	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,413.00000	4,373	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		186.00000	0,190	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,508.00000	2,470	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		500.00000	0,515	20.95	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		822.00000	0,795	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		947.00000	0,976	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		269.00000	0,256	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,732.00000	1,770	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		54.00000	0,050	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,690.00000	2,732	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,681.00000	3,723	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		27.00000	0,028	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,399.00000	8,358	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		50.00000	0,050	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,422.00000	6,380	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		89.00000	0,091	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,461.00000	4,421	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		182.00000	0,186	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,554.00000	2,516	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		485.00000	0,500	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		857.00000	0,830	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		917.00000	0,945	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		289.00000	0,275	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,687.00000	1,725	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		59.00000	0,055	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,641.00000	2,683	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,013	21.82	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	13/12/2010	Foreign Exchange Future	4.20	Call		3,632.00000	3,674	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		26.00000	0,027	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,448.00000	8,407	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		49.00000	0,050	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,471.00000	6,430	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		88.00000	0,089	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,510.00000	4,469	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		178.00000	0,182	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,600.00000	2,562	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		471.00000	0,485	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		893.00000	0,865	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		888.00000	0,915	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		310.00000	0,295	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,642.00000	1,680	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		64.00000	0,060	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,592.00000	2,634	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,014	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,582.00000	3,624	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		24.00000	0,025	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,646.00000	8,605	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		46.00000	0,047	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,668.00000	6,627	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		82.00000	0,084	31.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,704.00000	4,664	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		164.00000	0,168	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,786.00000	2,748	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		420.00000	0,432	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,042.00000	1,012	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		779.00000	0,803	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		401.00000	0,383	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,467.00000	1,504	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		89.00000	0,084	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,396.00000	2,437	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,017	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,383.00000	3,425	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		25.00000	0,025	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,597.00000	8,555	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		47.00000	0,048	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,619.00000	6,578	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		83.00000	0,085	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,655.00000	4,615	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		167.00000	0,171	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,739.00000	2,701	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		432.00000	0,445	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,004.00000	0,975	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		805.00000	0,830	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		377.00000	0,360	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,510.00000	1,548	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		82.00000	0,078	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,445.00000	2,486	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,016	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,433.00000	3,475	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		386.00000	0,398	22.23	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,158.00000	1,128	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		24.00000	0,024	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,696.00000	8,654	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		45.00000	0,046	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,717.00000	6,676	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		81.00000	0,082	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,753.00000	4,712	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		160.00000	0,164	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,832.00000	2,794	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		408.00000	0,420	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,080.00000	1,050	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		754.00000	0,777	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		426.00000	0,407	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,425.00000	1,461	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		97.00000	0,091	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,347.00000	2,388	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,018	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,333.00000	3,375	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
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		458.00000	0,471	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		930.00000	0,901	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		32.00000	0,032	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,054.00000	8,012	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		55.00000	0,056	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,077.00000	6,036	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		101.00000	0,103	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,123.00000	4,083	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		212.00000	0,218	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,234.00000	2,198	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		599.00000	0,617	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		621.00000	0,597	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,144.00000	1,177	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		166.00000	0,157	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,008.00000	2,048	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		30.00000	0,028	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,986.00000	3,028	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,980.00000	4,022	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		31.00000	0,032	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,103.00000	8,062	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		54.00000	0,055	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,126.00000	6,085	33.78	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	13/12/2010	Foreign Exchange Future	11.90	Call		99.00000	0,101	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,171.00000	4,131	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		208.00000	0,213	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,280.00000	2,243	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		581.00000	0,599	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		653.00000	0,629	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,109.00000	1,142	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		181.00000	0,172	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,961.00000	2,001	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		33.00000	0,031	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,937.00000	2,979	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,009	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,930.00000	3,972	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		26.00000	0,026	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,498.00000	8,456	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		48.00000	0,049	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,520.00000	6,479	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		86.00000	0,088	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,558.00000	4,518	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		174.00000	0,178	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,646.00000	2,608	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		859.00000	0,886	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		331.00000	0,316	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,598.00000	1,636	18.61	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	13/12/2010	Foreign Exchange Future	6.30	Put		70.00000	0,066	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,543.00000	2,584	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,014	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,532.00000	3,574	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		25.00000	0,026	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,547.00000	8,506	36.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		47.00000	0,048	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,569.00000	6,528	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		85.00000	0,086	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,607.00000	4,566	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		171.00000	0,175	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,693.00000	2,655	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		445.00000	0,458	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		967.00000	0,938	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		832.00000	0,857	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		354.00000	0,337	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,554.00000	1,591	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		76.00000	0,071	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,494.00000	2,535	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,015	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,482.00000	3,524	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		39.00000	0,040	35.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,261.00000	7,220	35.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		68.00000	0,070	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,290.00000	5,250	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		130.00000	0,133	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,352.00000	3,313	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		305.00000	0,314	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,527.00000	1,494	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,778.00000	4,820	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,570.00000	1,536	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		298.00000	0,306	23.65	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.90380	11.86260		16.39	119,038.00	10	14,451.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,137.00000	10,096	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,137.00000	8,096	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,137.00000	6,096	30.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,002	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,139.00000	4,098	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		33.00000	0,033	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,170.00000	2,129	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		91.00000	0,091	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,228.00000	1,187	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		290.00000	0,296	16.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		427.00000	0,392	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		918.00000	0,949	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		55.00000	0,045	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,871.00000	1,911	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		8.00000	0,007	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,287.00000	10,246	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,287.00000	8,246	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,287.00000	6,246	31.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		2.00000	0,002	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,289.00000	4,248	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		26.00000	0,026	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,313.00000	2,272	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		78.00000	0,077	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,365.00000	1,323	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		242.00000	0,246	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		529.00000	0,492	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		795.00000	0,823	15.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		82.00000	0,069	15.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,723.00000	1,763	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		10.00000	0,009	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,237.00000	10,196	35.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,237.00000	8,196	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,237.00000	6,196	30.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		2.00000	0,002	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,239.00000	4,198	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		28.00000	0,028	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,265.00000	2,224	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		82.00000	0,082	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,319.00000	1,278	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		257.00000	0,262	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		494.00000	0,458	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		836.00000	0,864	15.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		73.00000	0,060	15.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,772.00000	1,812	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		9.00000	0,008	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,715.00000	2,755	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	0,001	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,637.00000	9,596	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,637.00000	7,596	34.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,487.00000	9,446	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.97	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	19.35	Put		7,487.00000	7,446	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	29.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,488.00000	5,447	29.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		5.00000	0,005	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,492.00000	3,451	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		64.00000	0,063	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,551.00000	1,509	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		191.00000	0,193	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		678.00000	0,639	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		645.00000	0,668	15.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		132.00000	0,114	15.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,528.00000	1,566	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		15.00000	0,012	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,515.00000	2,556	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		2.00000	0,002	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,337.00000	9,296	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,337.00000	7,296	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,338.00000	5,297	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		6.00000	0,006	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,343.00000	3,302	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		74.00000	0,073	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,411.00000	1,369	21.28	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	12.20	Call		228.00000	0,232	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		565.00000	0,528	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		756.00000	0,783	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		93.00000	0,079	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,674.00000	1,713	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		11.00000	0,009	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,665.00000	2,706	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	0,002	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,387.00000	9,346	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,387.00000	7,346	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,388.00000	5,347	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		6.00000	0,006	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,393.00000	3,352	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		70.00000	0,070	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,457.00000	1,416	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		215.00000	0,218	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		602.00000	0,564	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		718.00000	0,743	15.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		105.00000	0,089	15.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,625.00000	1,664	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		12.00000	0,010	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,615.00000	2,656	23.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	0,002	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,537.00000	9,496	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,537.00000	7,496	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,538.00000	5,497	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		5.00000	0,004	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,542.00000	3,500	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		61.00000	0,060	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,598.00000	1,556	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		180.00000	0,182	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		717.00000	0,678	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		610.00000	0,632	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		147.00000	0,128	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,479.00000	1,517	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		16.00000	0,013	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,466.00000	2,506	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	0,002	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,787.00000	9,746	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,787.00000	7,746	34.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,937.00000	9,896	35.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,937.00000	7,896	35.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,187.00000	10,146	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,187.00000	8,146	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,187.00000	6,146	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,002	26.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,189.00000	4,148	26.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		87.00000	0,086	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,274.00000	1,232	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		273.00000	0,279	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		460.00000	0,425	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		877.00000	0,906	15.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		64.00000	0,052	15.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,822.00000	1,861	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,007	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,087.00000	10,046	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,087.00000	8,046	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,037.00000	9,996	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,037.00000	7,996	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,987.00000	9,946	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,987.00000	7,946	35.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,887.00000	9,846	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,887.00000	7,846	34.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,737.00000	9,696	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,737.00000	7,696	34.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,687.00000	9,646	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,687.00000	7,646	34.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,587.00000	9,546	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,587.00000	7,546	34.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,588.00000	5,547	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		4.00000	0,004	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,591.00000	3,550	25.50	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	13.45	Call		58.00000	0,057	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,645.00000	1,603	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		169.00000	0,171	18.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		756.00000	0,717	18.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		576.00000	0,597	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		163.00000	0,143	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,430.00000	1,469	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		17.00000	0,015	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,416.00000	2,456	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		3.00000	0,002	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,437.00000	9,396	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,437.00000	7,396	33.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,438.00000	5,397	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		2.00000	0,002	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,439.00000	4,398	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		5.00000	0,005	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,442.00000	3,401	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		22.00000	0,021	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,459.00000	2,417	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		67.00000	0,066	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,504.00000	1,462	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		202.00000	0,205	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		639.00000	0,601	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		681.00000	0,705	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		118.00000	0,101	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,576.00000	1,615	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		13.00000	0,011	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,565.00000	2,606	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	0,002	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		30.00000	0,030	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,217.00000	2,176	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,037.00000	5,996	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,038.00000	4,997	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,002	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,039.00000	3,998	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		9.00000	0,009	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,046.00000	3,005	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		37.00000	0,037	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,074.00000	2,033	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		102.00000	0,101	20.15	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,139.00000	1,097	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		327.00000	0,335	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		364.00000	0,331	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,005.00000	1,037	15.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		42.00000	0,033	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,970.00000	2,010	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		7.00000	0,006	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,788.00000	5,747	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	0,001	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,788.00000	4,747	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	0,003	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,790.00000	3,749	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		13.00000	0,013	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,800.00000	2,759	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		48.00000	0,047	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,835.00000	1,793	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		134.00000	0,135	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		921.00000	0,881	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		452.00000	0,468	16.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		239.00000	0,214	16.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,238.00000	1,275	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		25.00000	0,021	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,217.00000	2,257	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	0,003	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,000	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,888.00000	5,846	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,888.00000	4,847	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		3.00000	0,003	25.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,890.00000	3,849	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		11.00000	0,011	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,898.00000	2,857	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		44.00000	0,043	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,931.00000	1,889	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		120.00000	0,120	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,007.00000	0,966	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		397.00000	0,411	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		284.00000	0,257	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,143.00000	1,179	16.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		30.00000	0,025	16.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,118.00000	2,158	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		5.00000	0,004	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,688.00000	5,647	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,688.00000	4,647	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		4.00000	0,004	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,691.00000	3,650	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		15.00000	0,015	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,702.00000	2,661	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		52.00000	0,052	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,739.00000	1,698	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		151.00000	0,152	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		838.00000	0,798	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		512.00000	0,530	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		199.00000	0,176	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,334.00000	1,372	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		21.00000	0,018	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,316.00000	2,357	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	0,003	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	30.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,988.00000	5,946	30.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,988.00000	4,947	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	0,002	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,989.00000	3,948	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		10.00000	0,010	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,997.00000	2,956	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		40.00000	0,039	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,027.00000	1,985	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		107.00000	0,107	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,094.00000	1,053	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		347.00000	0,359	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		334.00000	0,305	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,049.00000	1,084	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		36.00000	0,030	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,019.00000	2,059	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		6.00000	0,005	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.53	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	17.95	Put		6,087.00000	6,046	30.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,088.00000	5,047	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,002	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,089.00000	4,048	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		9.00000	0,009	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,096.00000	3,055	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		35.00000	0,035	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,122.00000	2,081	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		96.00000	0,096	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,183.00000	1,142	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		308.00000	0,315	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		395.00000	0,361	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		961.00000	0,993	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		48.00000	0,039	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,920.00000	1,960	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		7.00000	0,006	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,000	30.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,938.00000	5,896	30.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,938.00000	4,897	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		3.00000	0,003	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,940.00000	3,899	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		11.00000	0,011	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,948.00000	2,907	24.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		42.00000	0,041	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,979.00000	1,937	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		114.00000	0,114	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,051.00000	1,010	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		371.00000	0,385	16.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		308.00000	0,281	16.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,096.00000	1,132	16.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		33.00000	0,028	16.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,069.00000	2,109	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		6.00000	0,005	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	29.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,838.00000	5,797	29.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,838.00000	4,797	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,003	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,840.00000	3,799	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		12.00000	0,012	24.74	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,849.00000	2,808	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		46.00000	0,045	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,883.00000	1,841	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		127.00000	0,127	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		964.00000	0,923	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		424.00000	0,439	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		261.00000	0,235	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,190.00000	1,227	16.54	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	10.70	Put		27.00000	0,023	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,168.00000	2,208	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	0,004	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,738.00000	5,697	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,738.00000	4,697	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	0,003	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,740.00000	3,699	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		14.00000	0,014	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,751.00000	2,710	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		50.00000	0,049	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,787.00000	1,745	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		142.00000	0,143	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		879.00000	0,839	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		481.00000	0,499	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		218.00000	0,195	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,286.00000	1,323	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		23.00000	0,019	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,267.00000	2,307	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		4.00000	0,003	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	29.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,638.00000	5,597	29.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,638.00000	4,597	27.29	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	15.50	Call		4.00000	0,004	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,641.00000	3,600	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		16.00000	0,016	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,653.00000	2,612	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		160.00000	0,161	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		797.00000	0,757	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		543.00000	0,563	16.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		180.00000	0,159	16.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,382.00000	1,420	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		19.00000	0,016	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,366.00000	2,407	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		3.00000	0,003	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		55.00000	0,054	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,692.00000	1,650	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,737.00000	8,696	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,737.00000	6,696	32.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,263.00000	3,304	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,637.00000	8,596	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,637.00000	6,596	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,363.00000	3,404	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	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,687.00000	8,646	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,687.00000	6,646	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,313.00000	3,354	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,937.00000	8,896	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,937.00000	6,896	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,064.00000	3,105	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,001	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,037.00000	8,996	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,037.00000	6,996	32.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,964.00000	3,005	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,001	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,987.00000	8,946	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,987.00000	6,946	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,014.00000	3,055	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,001	24.95	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	20.95	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,087.00000	9,046	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,087.00000	7,046	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,914.00000	2,955	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,001	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,237.00000	9,196	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,237.00000	7,196	33.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	28.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,238.00000	5,197	28.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		7.00000	0,007	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,244.00000	3,203	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,764.00000	2,805	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,001	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,287.00000	9,246	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,287.00000	7,246	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,288.00000	5,247	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		7.00000	0,006	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,294.00000	3,252	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	35.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,187.00000	9,146	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,187.00000	7,146	33.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,001	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,188.00000	5,147	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		8.00000	0,007	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,195.00000	3,153	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,814.00000	2,855	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,001	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,487.00000	8,446	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,487.00000	6,446	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		2.00000	0,001	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,489.00000	4,447	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		20.00000	0,020	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,507.00000	2,466	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,513.00000	3,554	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,913.00000	3,954	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,864.00000	2,905	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,001	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,863.00000	3,904	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	7.85	Call		4,013.00000	4,054	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,813.00000	3,854	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,787.00000	8,746	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,787.00000	6,746	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,213.00000	3,254	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,713.00000	3,754	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,337.00000	8,296	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,337.00000	6,296	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		2.00000	0,002	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,339.00000	4,298	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		25.00000	0,025	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,362.00000	2,321	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,663.00000	3,704	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,587.00000	8,546	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,587.00000	6,546	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,588.00000	4,547	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		17.00000	0,017	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,604.00000	2,563	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,413.00000	3,454	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,837.00000	8,796	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,837.00000	6,796	32.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,163.00000	3,204	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,537.00000	8,496	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,537.00000	6,496	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,538.00000	4,497	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		19.00000	0,019	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,556.00000	2,515	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,463.00000	3,504	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,887.00000	8,846	35.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,887.00000	6,846	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,114.00000	3,155	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,001	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.10240	12.06190		17.37	0.00	0	12,392.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,989.00000	9,949	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		3.00000	0,003	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,991.00000	7,951	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,288.00000	10,248	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,290.00000	8,250	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,789.00000	9,749	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	0,003	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,791.00000	7,751	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		9.00000	0,009	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,797.00000	5,757	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		56.00000	0,053	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,844.00000	3,801	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,639.00000	9,599	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		4.00000	0,003	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,642.00000	7,601	27.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		10.00000	0,010	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,648.00000	5,608	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		60.00000	0,057	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,698.00000	3,655	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,539.00000	9,499	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		4.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,542.00000	7,501	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		203.00000	0,199	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,741.00000	1,697	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		389.00000	0,386	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		927.00000	0,884	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,535.00000	1,565	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		73.00000	0,063	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,479.00000	2,517	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,015	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,339.00000	9,299	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		4.00000	0,004	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,342.00000	7,302	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,389.00000	9,349	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		4.00000	0,004	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,392.00000	7,352	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		431.00000	0,430	18.24	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		819.00000	0,778	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		888.00000	0,900	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		276.00000	0,248	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,668.00000	1,700	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		56.00000	0,048	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,627.00000	2,665	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,013	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,839.00000	9,799	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		8.00000	0,008	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,846.00000	5,806	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		54.00000	0,052	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,892.00000	3,850	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		1.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,039.00000	9,998	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		3.00000	0,003	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,041.00000	8,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		7.00000	0,007	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,045.00000	6,005	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,188.00000	10,148	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		3.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,191.00000	8,150	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		496.00000	0,496	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		684.00000	0,644	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	14/06/2010	Foreign Exchange Future	11.25	Call		1,019.00000	1,035	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		207.00000	0,183	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,850.00000	1,885	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		38.00000	0,033	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,238.00000	10,198	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		3.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,241.00000	8,200	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		985.00000	1,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		223.00000	0,198	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,804.00000	1,838	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		42.00000	0,036	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,138.00000	10,098	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		3.00000	0,003	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,141.00000	8,101	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		142.00000	0,139	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,280.00000	2,237	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		261.00000	0,257	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,399.00000	1,355	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		514.00000	0,514	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		652.00000	0,612	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,054.00000	1,070	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		192.00000	0,168	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,897.00000	1,932	16.45	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	10.20	Put		35.00000	0,030	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,089.00000	10,048	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	0,007	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,095.00000	6,055	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		46.00000	0,045	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,134.00000	4,093	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,939.00000	9,899	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,003	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,941.00000	7,901	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,889.00000	9,849	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,003	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,891.00000	7,851	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		8.00000	0,008	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,896.00000	5,856	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		53.00000	0,050	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,941.00000	3,898	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,739.00000	9,699	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	0,003	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,741.00000	7,701	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		9.00000	0,009	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,747.00000	5,707	25.55	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		57.00000	0,055	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,795.00000	3,753	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		690.00000	0,697	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		428.00000	0,395	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,364.00000	1,391	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		102.00000	0,089	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,282.00000	2,320	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,018	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,689.00000	9,649	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	0,003	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,691.00000	7,651	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,589.00000	9,549	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		4.00000	0,003	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,592.00000	7,551	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		197.00000	0,193	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,785.00000	1,741	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		770.00000	0,779	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		358.00000	0,327	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,492.00000	1,521	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		80.00000	0,069	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,489.00000	9,449	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		4.00000	0,003	27.51	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	19.55	Put		7,492.00000	7,451	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		7.00000	0,007	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,995.00000	5,955	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		20.00000	0,019	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,008.00000	4,967	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		50.00000	0,048	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,038.00000	3,996	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		85.00000	0,082	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,073.00000	3,030	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		209.00000	0,205	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,697.00000	1,653	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		402.00000	0,400	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		890.00000	0,848	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		828.00000	0,838	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		316.00000	0,286	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,579.00000	1,610	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		67.00000	0,058	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,528.00000	2,567	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,015	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		137.00000	0,134	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,325.00000	2,282	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		6.00000	0,005	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,544.00000	6,503	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		31.00000	0,030	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,569.00000	4,528	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		63.00000	0,061	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,601.00000	3,559	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		551.00000	0,553	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		589.00000	0,551	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,125.00000	1,144	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		163.00000	0,142	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		6.00000	0,005	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,444.00000	6,403	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		297.00000	0,293	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,235.00000	1,191	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		593.00000	0,598	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		531.00000	0,496	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,201.00000	1,224	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		139.00000	0,122	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,086.00000	2,124	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		24.00000	0,022	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		7.00000	0,006	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,145.00000	6,104	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		17.00000	0,017	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,155.00000	5,115	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		44.00000	0,043	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,182.00000	4,141	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		78.00000	0,076	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,216.00000	3,174	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		191.00000	0,187	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,829.00000	1,785	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		363.00000	0,360	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,001.00000	0,958	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		743.00000	0,751	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		381.00000	0,349	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,449.00000	1,477	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		87.00000	0,075	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,380.00000	2,419	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,017	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		665.00000	0,671	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		453.00000	0,419	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,323.00000	1,348	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		111.00000	0,096	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,233.00000	2,271	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		21.00000	0,019	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		11.00000	0,011	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,599.00000	5,559	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		29.00000	0,028	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,617.00000	4,576	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		269.00000	0,265	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,357.00000	1,313	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		532.00000	0,533	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		620.00000	0,581	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,943.00000	1,979	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		31.00000	0,027	16.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		6.00000	0,005	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,494.00000	6,453	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		32.00000	0,031	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,520.00000	4,479	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		65.00000	0,062	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,553.00000	3,510	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		156.00000	0,152	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,144.00000	2,100	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		287.00000	0,284	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,275.00000	1,232	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		571.00000	0,575	17.30	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		559.00000	0,523	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,162.00000	1,183	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		150.00000	0,131	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,037.00000	2,075	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		25.00000	0,023	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		6.00000	0,006	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,394.00000	6,354	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		13.00000	0,013	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,401.00000	5,361	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		35.00000	0,034	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,423.00000	4,382	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		68.00000	0,066	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,456.00000	3,414	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		307.00000	0,303	19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,195.00000	1,151	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		616.00000	0,621	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		504.00000	0,469	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,241.00000	1,265	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		129.00000	0,113	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,135.00000	2,173	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		23.00000	0,021	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		317.00000	0,314	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,155.00000	1,112	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		640.00000	0,645	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		478.00000	0,443	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,184.00000	2,222	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		22.00000	0,020	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		7.00000	0,006	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,195.00000	6,154	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		16.00000	0,016	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,204.00000	5,164	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		42.00000	0,041	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,230.00000	4,189	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		76.00000	0,073	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,264.00000	3,221	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		351.00000	0,348	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,039.00000	0,996	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		716.00000	0,723	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		404.00000	0,371	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,406.00000	1,434	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		94.00000	0,082	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,331.00000	2,370	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,018	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		185.00000	0,182	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,873.00000	1,830	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		8.00000	0,007	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,946.00000	5,905	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		21.00000	0,020	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,959.00000	4,918	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		52.00000	0,049	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,990.00000	3,947	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		88.00000	0,085	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,026.00000	2,983	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		222.00000	0,218	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,610.00000	1,566	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		10.00000	0,010	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,698.00000	5,658	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		27.00000	0,026	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,715.00000	4,674	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		58.00000	0,056	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,746.00000	3,704	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		101.00000	0,098	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,789.00000	2,746	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		252.00000	0,248	20.23	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	13.25	Put		1,440.00000	1,396	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		12.00000	0,012	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,500.00000	5,460	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		952.00000	0,966	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		240.00000	0,214	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,758.00000	1,792	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		46.00000	0,040	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,725.00000	2,764	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,012	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		14.00000	0,014	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,352.00000	5,312	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		37.00000	0,036	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,375.00000	4,334	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		125.00000	0,122	22.89	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,463.00000	2,420	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		920.00000	0,933	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		258.00000	0,231	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,713.00000	1,746	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		51.00000	0,044	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		34.00000	0,033	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,472.00000	4,431	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		67.00000	0,064	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,505.00000	3,462	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		118.00000	0,115	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,556.00000	2,513	23.07	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		216.00000	0,212	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,654.00000	1,610	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		417.00000	0,415	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		855.00000	0,813	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		858.00000	0,869	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		296.00000	0,267	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,623.00000	1,655	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		61.00000	0,053	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,577.00000	2,616	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,014	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	0,003	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,841.00000	7,801	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		6.00000	0,006	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,344.00000	6,304	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		23.00000	0,022	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,861.00000	4,820	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		70.00000	0,068	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,408.00000	3,366	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		170.00000	0,166	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,008.00000	1,964	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		447.00000	0,445	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		785.00000	0,743	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,282.00000	1,306	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		120.00000	0,104	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,676.00000	2,715	19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,013	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,164.00000	4,204	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		160.00000	0,157	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,098.00000	2,055	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		3.00000	0,003	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,091.00000	8,051	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	0,005	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,593.00000	6,553	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		18.00000	0,018	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,106.00000	5,066	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		62.00000	0,059	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,650.00000	3,607	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		146.00000	0,143	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,234.00000	2,191	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		376.00000	0,373	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		964.00000	0,921	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,089.00000	1,107	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		177.00000	0,155	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,430.00000	2,468	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		18.00000	0,016	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,916.00000	3,956	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,004	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,540.00000	8,500	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		4.00000	0,004	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,042.00000	7,002	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		12.00000	0,011	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,550.00000	5,509	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		48.00000	0,047	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,086.00000	4,045	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		111.00000	0,108	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,649.00000	2,606	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		278.00000	0,274	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,316.00000	1,272	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		799.00000	0,808	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		337.00000	0,306	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,990.00000	2,026	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		28.00000	0,024	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,468.00000	3,508	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	0,006	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,244.00000	6,204	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		16.00000	0,015	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,254.00000	5,213	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		40.00000	0,039	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,278.00000	4,237	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		74.00000	0,071	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,312.00000	3,269	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		133.00000	0,130	22.71	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	14.30	Put		2,371.00000	2,328	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		180.00000	0,176	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,918.00000	1,874	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		244.00000	0,240	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,482.00000	1,438	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		339.00000	0,336	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,077.00000	1,034	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		479.00000	0,478	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		717.00000	0,676	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		151.00000	0,148	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,189.00000	2,146	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	0,006	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,294.00000	6,254	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		15.00000	0,014	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,303.00000	5,262	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		38.00000	0,037	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,326.00000	4,285	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		72.00000	0,069	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,360.00000	3,317	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		175.00000	0,171	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,963.00000	1,919	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		237.00000	0,233	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,525.00000	1,481	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		328.00000	0,325	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,116.00000	1,073	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		462.00000	0,462	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		750.00000	0,710	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		165.00000	0,161	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,053.00000	2,009	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		13.00000	0,012	25.63	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,451.00000	5,410	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		229.00000	0,226	20.60	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,567.00000	1,524	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		129.00000	0,126	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,417.00000	2,374	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,740.00000	8,700	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		5.00000	0,005	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,743.00000	6,703	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		25.00000	0,025	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,763.00000	4,723	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		98.00000	0,095	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,836.00000	2,793	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,270.00000	3,309	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,007	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,640.00000	8,600	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	0,005	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,643.00000	6,603	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		28.00000	0,027	25.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,666.00000	4,625	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		104.00000	0,101	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,742.00000	2,699	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,369.00000	3,408	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,006	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,690.00000	8,650	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		5.00000	0,005	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,693.00000	6,653	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,319.00000	3,359	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,007	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,939.00000	8,899	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		5.00000	0,004	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,943.00000	6,902	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,072.00000	3,111	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,009	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,039.00000	8,999	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		19.00000	0,018	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,057.00000	5,016	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		83.00000	0,080	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,121.00000	3,078	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,973.00000	3,012	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,010	20.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,989.00000	8,949	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		5.00000	0,004	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,993.00000	6,952	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,022.00000	3,061	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,009	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,089.00000	9,049	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	0,004	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,092.00000	7,052	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		81.00000	0,078	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,169.00000	3,126	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,923.00000	2,962	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,010	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,239.00000	9,199	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		4.00000	0,004	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,242.00000	7,202	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,775.00000	2,814	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,012	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,289.00000	9,249	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		4.00000	0,004	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,292.00000	7,252	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,189.00000	9,149	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		4.00000	0,004	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,192.00000	7,152	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,824.00000	2,863	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,011	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,490.00000	8,450	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		114.00000	0,111	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,602.00000	2,559	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,518.00000	3,557	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,005	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,874.00000	2,913	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,011	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,866.00000	3,906	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,004	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,015.00000	4,055	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,003	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,816.00000	3,856	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,004	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,790.00000	8,749	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		5.00000	0,005	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,793.00000	6,753	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		24.00000	0,023	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,812.00000	4,771	25.79	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		96.00000	0,093	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,884.00000	2,841	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,220.00000	3,260	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,590.00000	8,550	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		108.00000	0,105	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,696.00000	2,653	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,419.00000	3,458	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,006	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,717.00000	3,756	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,004	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	0,002	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,340.00000	8,300	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,667.00000	3,707	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,005	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		2.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,840.00000	8,799	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		5.00000	0,005	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,843.00000	6,803	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		93.00000	0,090	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,931.00000	2,888	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,171.00000	3,210	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,008	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,439.00000	9,399	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		4.00000	0,004	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,442.00000	7,402	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,889.00000	8,849	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		5.00000	0,004	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,893.00000	6,852	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		22.00000	0,021	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,910.00000	4,869	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		90.00000	0,087	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,978.00000	2,935	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,121.00000	3,160	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,008	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,139.00000	9,099	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		4.00000	0,004	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,142.00000	7,102	27.02	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.30480	12.26270		17.71	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		571.00000	0,588	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,038.00000	1,013	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		553.00000	0,570	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,070.00000	1,045	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		590.00000	0,608	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,007.00000	0,983	19.00	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			0.08030	0.08050		25.38	9,957.20	124	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		380.00000	0,004	25.38	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		330.00000	0,003	25.38	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		121.00000	0,001	29.95	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		1,071.00000	0,011	29.95	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,072.00000	0,011	21.57	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		22.00000	0,000	21.57	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08170	0.08200		29.31	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		681.00000	0,006	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		481.00000	0,005	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		352.00000	0,003	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,152.00000	0,011	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,288.00000	0,012	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		88.00000	0,001	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.70920	10.67640		15.93	1,338,650.00	125	22,006.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,974.00000	8,941	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,974.00000	6,941	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,974.00000	4,941	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		6.00000	0,006	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,980.00000	2,947	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		83.00000	0,085	20.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,057.00000	1,026	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		304.00000	0,321	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		278.00000	0,262	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,047.00000	1,078	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		21.00000	0,019	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,029.00000	2,062	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		3.00000	0,003	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,027.00000	3,060	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,224.00000	9,191	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,224.00000	7,191	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,324.00000	9,291	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,324.00000	7,291	35.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,074.00000	9,041	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,074.00000	7,041	34.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		32.00000	0,032	24.55	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,956.00000	1,923	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,874.00000	8,841	37.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,874.00000	6,841	33.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,874.00000	4,841	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		7.00000	0,007	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,881.00000	2,848	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		93.00000	0,096	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		967.00000	0,937	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		356.00000	0,375	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		230.00000	0,216	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,143.00000	1,174	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		17.00000	0,015	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,129.00000	2,161	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,002	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,127.00000	3,159	26.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	26.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,724.00000	8,691	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,724.00000	6,691	33.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	0,001	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,725.00000	4,692	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		9.00000	0,010	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,733.00000	2,701	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		112.00000	0,116	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		836.00000	0,807	19.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		445.00000	0,466	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		169.00000	0,157	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,289.00000	1,320	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		13.00000	0,011	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,278.00000	2,311	22.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,002	22.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,277.00000	3,309	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,774.00000	8,741	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,774.00000	6,741	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	0,001	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,775.00000	4,742	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		8.00000	0,009	25.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,782.00000	2,750	25.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		105.00000	0,109	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		879.00000	0,850	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		414.00000	0,435	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		188.00000	0,176	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,240.00000	1,271	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		14.00000	0,012	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,228.00000	2,261	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,002	21.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,227.00000	3,259	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,124.00000	9,091	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,124.00000	7,091	34.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,374.00000	9,341	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,374.00000	7,341	35.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,424.00000	9,391	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,424.00000	7,391	35.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,274.00000	9,241	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,274.00000	7,241	34.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,174.00000	9,141	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,174.00000	7,141	34.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,024.00000	8,991	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,024.00000	6,991	34.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,924.00000	8,891	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,924.00000	6,891	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,924.00000	4,891	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		7.00000	0,007	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,931.00000	2,898	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		88.00000	0,090	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,012.00000	0,981	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		329.00000	0,347	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		253.00000	0,238	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,095.00000	1,126	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		19.00000	0,017	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,079.00000	2,111	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,002	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,077.00000	3,110	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,824.00000	8,791	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,824.00000	6,791	33.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,674.00000	8,641	37.17	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	33.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,674.00000	6,641	33.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	0,001	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,675.00000	4,642	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		2.00000	0,002	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,676.00000	3,643	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		10.00000	0,010	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,684.00000	2,651	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		40.00000	0,040	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,714.00000	1,681	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		119.00000	0,123	18.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		793.00000	0,764	18.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		478.00000	0,500	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		152.00000	0,141	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,337.00000	1,369	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		11.00000	0,010	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,328.00000	2,361	22.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	22.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,327.00000	3,359	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,824.00000	4,791	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,825.00000	3,792	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		8.00000	0,008	25.53	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	13.50	Put		2,832.00000	2,799	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		35.00000	0,035	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,859.00000	1,826	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		99.00000	0,102	19.56	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		923.00000	0,893	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		385.00000	0,404	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		209.00000	0,195	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,191.00000	1,223	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		15.00000	0,014	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,178.00000	2,211	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,002	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,177.00000	3,209	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,024.00000	4,991	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,025.00000	3,992	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		6.00000	0,006	25.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,030.00000	2,997	25.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		28.00000	0,030	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,052.00000	2,021	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		78.00000	0,080	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,102.00000	1,071	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		283.00000	0,296	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		307.00000	0,287	15.93	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	9.70	Call		1,001.00000	1,030	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		25.00000	0,021	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,979.00000	2,012	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		3.00000	0,003	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,977.00000	3,010	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,074.00000	5,041	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,075.00000	4,042	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		5.00000	0,005	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,079.00000	3,046	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		26.00000	0,027	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,100.00000	2,068	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		74.00000	0,076	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,148.00000	1,117	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		265.00000	0,276	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		339.00000	0,317	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		955.00000	0,984	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		29.00000	0,025	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,930.00000	1,962	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,003	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,927.00000	2,960	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,274.00000	5,241	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,275.00000	4,242	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		4.00000	0,004	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,278.00000	3,245	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		19.00000	0,020	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,293.00000	2,261	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		59.00000	0,061	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,333.00000	1,302	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		201.00000	0,210	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		475.00000	0,451	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		781.00000	0,807	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		55.00000	0,048	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,731.00000	1,764	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		5.00000	0,005	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,727.00000	2,760	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,324.00000	5,291	29.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,325.00000	4,292	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		3.00000	0,003	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,327.00000	3,294	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		18.00000	0,018	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,342.00000	2,309	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		56.00000	0,057	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,380.00000	1,348	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		188.00000	0,196	17.29	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		512.00000	0,487	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		739.00000	0,765	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		63.00000	0,056	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,682.00000	1,714	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,005	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,677.00000	2,710	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,174.00000	5,141	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,175.00000	4,142	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		4.00000	0,004	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,178.00000	3,145	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		22.00000	0,023	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,196.00000	2,164	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		66.00000	0,068	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,240.00000	1,209	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		231.00000	0,241	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		405.00000	0,382	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		867.00000	0,894	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		41.00000	0,035	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,830.00000	1,863	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		4.00000	0,004	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,827.00000	2,860	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,124.00000	5,091	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,125.00000	4,092	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		5.00000	0,005	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,129.00000	3,096	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		24.00000	0,025	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,148.00000	2,116	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		70.00000	0,072	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,194.00000	1,163	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		247.00000	0,258	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		371.00000	0,349	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		911.00000	0,939	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		35.00000	0,030	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,880.00000	1,912	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		4.00000	0,003	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,877.00000	2,910	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,224.00000	5,191	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,225.00000	4,192	26.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		4.00000	0,004	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,228.00000	3,195	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		21.00000	0,022	25.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,245.00000	2,213	25.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		62.00000	0,064	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,286.00000	1,255	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		215.00000	0,225	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		439.00000	0,416	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		823.00000	0,851	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		47.00000	0,042	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,781.00000	1,813	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,004	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,777.00000	2,810	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,474.00000	5,441	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,475.00000	4,442	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		3.00000	0,003	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,477.00000	3,444	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		14.00000	0,014	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,488.00000	2,455	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		48.00000	0,049	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,522.00000	1,490	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		154.00000	0,160	17.97	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	11.15	Put		628.00000	0,601	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		620.00000	0,645	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		94.00000	0,086	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,534.00000	1,566	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,007	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,527.00000	2,560	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,374.00000	5,341	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,375.00000	4,342	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		3.00000	0,003	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,377.00000	3,344	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		16.00000	0,017	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,390.00000	2,358	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		53.00000	0,054	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,427.00000	1,395	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		176.00000	0,183	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		550.00000	0,524	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		698.00000	0,724	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		72.00000	0,065	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,632.00000	1,665	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		6.00000	0,006	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,627.00000	2,660	24.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	24.03	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	16.10	Call		0.00000	0,000	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,424.00000	5,391	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,425.00000	4,392	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		3.00000	0,003	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,427.00000	3,394	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		15.00000	0,016	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,439.00000	2,407	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		165.00000	0,171	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		589.00000	0,562	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		659.00000	0,684	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		83.00000	0,075	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,583.00000	1,615	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,006	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,577.00000	2,610	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,001	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,524.00000	5,491	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,525.00000	4,492	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	0,002	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,526.00000	3,493	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		13.00000	0,013	25.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,537.00000	2,504	25.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		46.00000	0,047	22.74	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	12.20	Put		1,570.00000	1,538	22.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		144.00000	0,150	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		668.00000	0,641	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		583.00000	0,607	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		107.00000	0,098	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,484.00000	1,516	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		8.00000	0,007	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,478.00000	2,510	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,001	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,574.00000	5,541	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,575.00000	4,542	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		2.00000	0,002	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,576.00000	3,543	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		12.00000	0,012	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,586.00000	2,553	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		44.00000	0,044	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,618.00000	1,585	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		135.00000	0,140	18.43	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		709.00000	0,681	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		547.00000	0,570	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		121.00000	0,111	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,435.00000	1,467	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		9.00000	0,008	17.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,428.00000	2,460	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,001	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		51.00000	0,052	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,475.00000	1,443	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,474.00000	8,441	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,474.00000	6,441	32.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,527.00000	3,559	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,624.00000	8,591	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,624.00000	6,591	32.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	0,001	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,625.00000	4,592	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		11.00000	0,011	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,635.00000	2,602	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		127.00000	0,132	18.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		751.00000	0,723	18.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		512.00000	0,534	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		136.00000	0,125	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,386.00000	1,418	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		10.00000	0,009	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,378.00000	2,410	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,001	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,377.00000	3,409	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,574.00000	8,541	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,574.00000	6,541	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,427.00000	3,459	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,424.00000	8,391	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,424.00000	6,391	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,576.00000	3,609	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,524.00000	8,491	37.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,524.00000	6,491	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,477.00000	3,509	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	27.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.89100	10.85860		16.40	217,820.00	20	12,937.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		186.00000	0,192	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,427.00000	1,401	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		213.00000	0,220	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,254.00000	1,229	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		199.00000	0,205	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,340.00000	1,314	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,442.00000	8,410	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		9.00000	0,009	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,450.00000	6,418	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		32.00000	0,033	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,473.00000	4,442	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		91.00000	0,093	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,532.00000	2,502	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		330.00000	0,341	17.87	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		771.00000	0,750	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		776.00000	0,798	15.87	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		217.00000	0,207	15.87	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,595.00000	1,625	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		36.00000	0,034	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,567.00000	2,599	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		8.00000	0,008	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,561.00000	3,593	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,742.00000	8,710	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		6.00000	0,007	29.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,747.00000	6,716	29.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		27.00000	0,028	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,768.00000	4,737	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		77.00000	0,079	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,818.00000	2,788	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		263.00000	0,272	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,004.00000	0,981	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		597.00000	0,616	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		338.00000	0,325	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,321.00000	1,350	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		62.00000	0,059	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,270.00000	2,302	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,011	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,262.00000	3,294	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		3.00000	0,003	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,842.00000	8,810	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		6.00000	0,006	29.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,847.00000	6,815	29.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		26.00000	0,027	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,867.00000	4,836	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		73.00000	0,075	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,914.00000	2,884	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		245.00000	0,253	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,086.00000	1,062	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		545.00000	0,562	16.26	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	10.70	Put		386.00000	0,371	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,232.00000	1,261	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		73.00000	0,070	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,171.00000	2,203	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		12.00000	0,012	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,163.00000	3,195	22.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	22.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,492.00000	8,460	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		8.00000	0,009	30.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,499.00000	6,468	30.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		32.00000	0,032	28.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,523.00000	4,491	28.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		88.00000	0,091	24.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,579.00000	2,550	24.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		317.00000	0,328	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		808.00000	0,787	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		744.00000	0,765	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		235.00000	0,224	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,548.00000	1,578	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		39.00000	0,037	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,517.00000	2,549	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		8.00000	0,008	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,511.00000	3,543	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	23.45	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	19.40	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,542.00000	8,510	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		8.00000	0,008	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,549.00000	6,517	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		31.00000	0,031	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,572.00000	4,540	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		86.00000	0,088	24.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,627.00000	2,597	24.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		306.00000	0,316	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		847.00000	0,825	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		712.00000	0,734	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		253.00000	0,243	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,502.00000	1,532	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		43.00000	0,041	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,468.00000	2,500	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		9.00000	0,009	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,461.00000	3,494	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	0,003	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,692.00000	8,660	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		7.00000	0,007	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,698.00000	6,666	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		28.00000	0,029	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,719.00000	4,688	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		79.00000	0,081	24.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,770.00000	2,740	24.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		273.00000	0,282	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		964.00000	0,941	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		625.00000	0,644	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		316.00000	0,303	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,365.00000	1,395	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		56.00000	0,054	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,319.00000	2,351	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		10.00000	0,010	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,312.00000	3,344	22.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		3.00000	0,003	22.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,592.00000	8,560	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		8.00000	0,008	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,599.00000	6,567	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		30.00000	0,031	28.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,621.00000	4,590	28.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		83.00000	0,086	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,674.00000	2,645	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		294.00000	0,304	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		885.00000	0,863	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		682.00000	0,703	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		273.00000	0,262	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,456.00000	1,486	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		47.00000	0,045	16.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,418.00000	2,450	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		9.00000	0,009	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,411.00000	3,444	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	0,003	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,642.00000	8,610	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		7.00000	0,007	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,648.00000	6,616	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		29.00000	0,030	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,670.00000	4,639	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		81.00000	0,083	24.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,722.00000	2,692	24.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		283.00000	0,293	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		924.00000	0,902	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		653.00000	0,673	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		294.00000	0,282	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,411.00000	1,440	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		52.00000	0,049	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,369.00000	2,401	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		10.00000	0,010	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,362.00000	3,394	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,992.00000	8,960	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	29.63	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	17.85	Put		6,996.00000	6,964	29.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		24.00000	0,024	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,015.00000	4,983	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		67.00000	0,069	25.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,058.00000	3,028	25.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		220.00000	0,227	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,211.00000	1,186	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		473.00000	0,489	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		464.00000	0,448	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,103.00000	1,130	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		94.00000	0,089	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,024.00000	2,055	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		15.00000	0,014	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,014.00000	3,046	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,942.00000	8,910	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		5.00000	0,005	29.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,946.00000	6,914	29.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		25.00000	0,025	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,966.00000	4,934	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		69.00000	0,071	25.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,010.00000	2,980	25.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		228.00000	0,235	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,169.00000	1,144	19.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		496.00000	0,512	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		437.00000	0,421	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,146.00000	1,173	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		87.00000	0,082	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,073.00000	2,104	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		14.00000	0,013	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,063.00000	3,095	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		4.00000	0,004	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,041.00000	9,010	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		4.00000	0,005	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,045.00000	7,014	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		23.00000	0,024	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,064.00000	5,033	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		65.00000	0,067	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,106.00000	3,076	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		454.00000	0,469	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		495.00000	0,478	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,063.00000	1,090	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		104.00000	0,099	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,975.00000	2,007	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		16.00000	0,016	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,964.00000	2,996	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		5.00000	0,005	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.63	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	19.95	Put		9,091.00000	9,059	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	0,004	29.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,095.00000	7,063	29.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		23.00000	0,023	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,114.00000	5,082	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		64.00000	0,065	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,155.00000	3,124	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		205.00000	0,212	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,296.00000	1,271	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		436.00000	0,450	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		527.00000	0,509	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,024.00000	1,051	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		115.00000	0,110	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,927.00000	1,958	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		18.00000	0,017	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,914.00000	2,946	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		5.00000	0,005	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,892.00000	8,860	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	0,005	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,896.00000	6,864	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		25.00000	0,026	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,916.00000	4,885	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		71.00000	0,073	25.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,962.00000	2,932	25.15	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	11.75	Call		236.00000	0,244	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,127.00000	1,103	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		520.00000	0,537	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		411.00000	0,396	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,189.00000	1,217	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		80.00000	0,076	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,122.00000	2,154	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		13.00000	0,013	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,113.00000	3,145	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		4.00000	0,004	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,141.00000	9,109	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	0,004	29.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,145.00000	7,113	29.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		22.00000	0,023	29.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,163.00000	5,132	29.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		62.00000	0,064	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,203.00000	3,173	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		419.00000	0,432	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		560.00000	0,541	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		986.00000	1,012	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		127.00000	0,121	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,879.00000	1,910	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,019	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,865.00000	2,897	20.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,291.00000	9,259	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	0,003	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,294.00000	7,262	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		20.00000	0,021	29.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,311.00000	5,280	29.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		58.00000	0,059	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,349.00000	3,318	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		180.00000	0,186	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,471.00000	1,445	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		371.00000	0,384	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		662.00000	0,643	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		877.00000	0,901	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		168.00000	0,160	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,736.00000	1,767	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		27.00000	0,026	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,716.00000	2,748	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		7.00000	0,007	20.27	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.07150	11.03740		16.58	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		421.00000	0,425	18.20	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,049.00000	1,018	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.25010	11.21540		16.89	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		40.00000	0,040	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,025.00000	8,990	30.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		76.00000	0,075	29.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,061.00000	7,025	29.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		124.00000	0,123	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,109.00000	5,073	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		221.00000	0,219	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,206.00000	3,169	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		466.00000	0,466	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,451.00000	1,416	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		746.00000	0,751	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		731.00000	0,701	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,272.00000	1,291	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		257.00000	0,241	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,093.00000	2,122	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		78.00000	0,072	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,037.00000	3,071	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	0,021	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		498.00000	0,498	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,333.00000	1,298	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		40.00000	0,039	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,075.00000	9,039	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		75.00000	0,074	29.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,110.00000	7,074	29.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		123.00000	0,121	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,158.00000	5,121	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		217.00000	0,216	23.35	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	14.25	Put		3,252.00000	3,216	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		457.00000	0,456	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,492.00000	1,456	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		727.00000	0,731	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		762.00000	0,731	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,240.00000	1,254	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		275.00000	0,254	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,049.00000	2,076	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		84.00000	0,076	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,989.00000	3,021	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		24.00000	0,021	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		30.00000	0,029	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,765.00000	9,729	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		65.00000	0,063	30.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,800.00000	7,763	30.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		104.00000	0,102	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,839.00000	5,802	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		176.00000	0,175	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,911.00000	3,875	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		345.00000	0,344	20.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,080.00000	2,044	20.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		521.00000	0,521	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,256.00000	1,221	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		854.00000	0,861	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		589.00000	0,561	16.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,462.00000	1,483	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		197.00000	0,183	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,323.00000	2,353	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		58.00000	0,053	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		31.00000	0,030	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,666.00000	9,630	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		66.00000	0,065	30.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,701.00000	7,665	30.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		106.00000	0,105	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,741.00000	5,705	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		181.00000	0,180	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,816.00000	3,780	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		358.00000	0,357	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,993.00000	1,957	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		545.00000	0,546	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,180.00000	1,146	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		901.00000	0,909	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		536.00000	0,509	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,541.00000	1,563	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		176.00000	0,163	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,417.00000	2,447	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		52.00000	0,047	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		44.00000	0,044	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,829.00000	8,794	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		80.00000	0,079	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,865.00000	6,829	29.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		131.00000	0,130	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,916.00000	4,880	26.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		236.00000	0,234	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,021.00000	2,984	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		509.00000	0,509	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,294.00000	1,259	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		831.00000	0,838	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		616.00000	0,588	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,423.00000	1,443	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		208.00000	0,193	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,277.00000	2,306	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		62.00000	0,056	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,235.00000	3,269	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,019	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		42.00000	0,042	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,927.00000	8,892	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		78.00000	0,077	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,963.00000	6,927	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		127.00000	0,126	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,012.00000	4,976	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		228.00000	0,226	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,113.00000	3,076	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		487.00000	0,487	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,372.00000	1,337	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		787.00000	0,793	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		672.00000	0,643	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,347.00000	1,366	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		232.00000	0,216	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,185.00000	2,214	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		70.00000	0,064	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,136.00000	3,170	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,020	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		37.00000	0,037	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,222.00000	9,187	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		73.00000	0,072	29.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,258.00000	7,222	29.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		118.00000	0,117	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,303.00000	5,267	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		207.00000	0,206	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,392.00000	3,356	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		428.00000	0,428	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,613.00000	1,578	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		675.00000	0,678	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		860.00000	0,828	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,146.00000	1,158	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		331.00000	0,308	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,917.00000	1,943	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		102.00000	0,093	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,844.00000	2,876	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		29.00000	0,026	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		35.00000	0,035	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,370.00000	9,335	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		70.00000	0,069	29.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,405.00000	7,369	29.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		114.00000	0,112	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,449.00000	5,412	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		198.00000	0,196	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,533.00000	3,496	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		403.00000	0,402	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,738.00000	1,702	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		628.00000	0,630	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		963.00000	0,930	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,058.00000	1,069	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		393.00000	0,369	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,788.00000	1,813	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		123.00000	0,113	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,700.00000	2,732	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		35.00000	0,032	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		47.00000	0,046	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,682.00000	8,646	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		83.00000	0,082	29.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,718.00000	6,682	29.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		136.00000	0,135	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,771.00000	4,735	26.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		248.00000	0,247	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,883.00000	2,847	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,383.00000	3,417	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,017	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		46.00000	0,045	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,731.00000	8,695	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		82.00000	0,081	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,767.00000	6,731	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		134.00000	0,133	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,819.00000	4,783	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		244.00000	0,242	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,929.00000	2,892	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		533.00000	0,533	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,218.00000	1,183	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		877.00000	0,884	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		562.00000	0,534	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,501.00000	1,523	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		186.00000	0,173	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,370.00000	2,400	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		55.00000	0,050	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,334.00000	3,368	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		19.00000	0,018	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		45.00000	0,044	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,780.00000	8,744	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		81.00000	0,080	29.15	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	17.95	Put		6,816.00000	6,780	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		133.00000	0,131	26.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,868.00000	4,831	26.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		240.00000	0,238	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,975.00000	2,938	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,284.00000	3,318	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,018	18.75	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.47700	253.65200			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			333.22500	334.38200			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			297.77500	298.86600			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			303.21100	304.32200			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			312.89300	314.04700			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.81580	6.76690		16.55	54,526.40	8	12,727.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,033.00000	7,984	47.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	41.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,033.00000	5,984	41.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.68	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,033.00000	3,984	32.68	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	24.73	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,035.00000	1,986	24.73	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		973.00000	1,020	18.89	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,004	18.89	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	4.80	Call		1,967.00000	2,016	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,967.00000	3,016	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,967.00000	4,016	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,133.00000	8,084	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,133.00000	6,084	42.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,133.00000	4,084	33.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	0,002	25.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,135.00000	2,086	25.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		876.00000	0,923	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		9.00000	0,007	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,867.00000	1,916	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,867.00000	2,916	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,867.00000	3,916	36.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	36.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,183.00000	8,134	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	42.20	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		6,183.00000	6,134	42.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,183.00000	4,134	33.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	0,002	25.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,184.00000	2,136	25.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		828.00000	0,875	18.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		11.00000	0,009	18.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,817.00000	1,866	26.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,817.00000	2,866	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,817.00000	3,866	35.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	35.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,083.00000	8,034	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	41.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,083.00000	6,034	41.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,083.00000	4,034	32.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,085.00000	2,036	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		924.00000	0,971	18.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		7.00000	0,005	18.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,917.00000	1,966	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,917.00000	2,966	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,917.00000	3,966	37.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	37.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,983.00000	7,934	47.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,983.00000	5,934	41.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,983.00000	3,934	32.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	0,002	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,985.00000	1,936	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,021.00000	1,070	19.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,004	19.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,017.00000	2,066	27.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,017.00000	3,066	23.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,017.00000	4,066	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,683.00000	7,634	46.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,683.00000	5,634	40.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,683.00000	3,634	31.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		4.00000	0,004	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,687.00000	1,638	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,319.00000	1,367	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,001	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,317.00000	2,366	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,317.00000	3,366	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,317.00000	4,366	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,883.00000	7,834	46.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,883.00000	5,834	41.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,883.00000	3,834	32.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	0,003	24.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,886.00000	1,837	24.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,120.00000	1,169	20.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	20.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,117.00000	2,166	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,117.00000	3,166	25.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	25.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,117.00000	4,166	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,933.00000	7,884	47.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,933.00000	5,884	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,933.00000	3,884	32.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	0,003	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,935.00000	1,887	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,071.00000	1,119	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,003	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,067.00000	2,116	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,067.00000	3,116	24.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	24.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,067.00000	4,116	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,833.00000	7,784	46.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	40.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,833.00000	5,784	40.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,833.00000	3,784	31.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	0,003	23.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,836.00000	1,787	23.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,170.00000	1,218	20.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,002	20.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,167.00000	2,216	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,167.00000	3,216	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,167.00000	4,216	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,783.00000	7,734	46.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,783.00000	5,734	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,783.00000	3,734	31.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	0,003	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,786.00000	1,737	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,219.00000	1,268	21.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	21.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,217.00000	2,266	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,217.00000	3,266	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,217.00000	4,266	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	38.18	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	46.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,733.00000	7,684	46.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,733.00000	5,684	40.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,733.00000	3,684	31.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	0,004	23.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,736.00000	1,688	23.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,269.00000	1,318	21.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	21.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,267.00000	2,316	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,267.00000	3,316	27.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,267.00000	4,316	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,633.00000	7,584	46.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,633.00000	5,584	39.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,633.00000	3,584	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		4.00000	0,005	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,637.00000	1,589	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,369.00000	1,417	22.27	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	5.40	Put		2.00000	0,001	22.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,367.00000	2,416	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,367.00000	3,416	29.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	29.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,367.00000	4,416	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		688.00000	0,733	18.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		21.00000	0,017	18.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		781.00000	0,827	18.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		14.00000	0,011	18.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		734.00000	0,780	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		17.00000	0,014	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		126.00000	0,142	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		309.00000	0,276	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		159.00000	0,179	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		242.00000	0,213	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		200.00000	0,228	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		183.00000	0,162	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		322.00000	0,357	17.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		105.00000	0,091	17.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		394.00000	0,431	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		77.00000	0,065	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		472.00000	0,512	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		55.00000	0,046	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		555.00000	0,598	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		38.00000	0,032	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		643.00000	0,687	18.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		26.00000	0,021	18.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		599.00000	0,642	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		32.00000	0,026	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		87.00000	0,099	17.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		420.00000	0,383	17.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		111.00000	0,126	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		344.00000	0,310	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		142.00000	0,159	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		275.00000	0,243	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		179.00000	0,200	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		212.00000	0,184	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		228.00000	0,257	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		161.00000	0,141	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		289.00000	0,322	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		122.00000	0,106	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		357.00000	0,393	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		90.00000	0,077	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		432.00000	0,471	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		65.00000	0,055	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		513.00000	0,554	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		46.00000	0,038	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		257.00000	0,288	16.90	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		140.00000	0,122	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,333.00000	8,284	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,333.00000	6,284	42.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,333.00000	4,284	34.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,334.00000	2,285	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,668.00000	1,716	24.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	24.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,667.00000	2,716	24.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,667.00000	3,716	33.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	33.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,283.00000	8,234	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,283.00000	6,234	42.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,283.00000	4,234	33.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,284.00000	2,235	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		99.00000	0,112	17.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		382.00000	0,346	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,717.00000	1,766	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,717.00000	2,766	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,717.00000	3,766	34.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	34.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,233.00000	8,184	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,233.00000	6,184	42.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,233.00000	4,184	33.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	0,002	25.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,234.00000	2,186	25.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,767.00000	1,816	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,767.00000	2,816	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,767.00000	3,816	35.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	35.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,383.00000	8,334	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,383.00000	6,334	42.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,383.00000	4,334	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,384.00000	2,335	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		77.00000	0,088	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		460.00000	0,422	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,618.00000	1,666	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,617.00000	2,666	24.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,617.00000	3,666	32.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	32.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,483.00000	8,434	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,483.00000	6,434	43.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,483.00000	4,434	34.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,484.00000	2,435	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		60.00000	0,068	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		543.00000	0,502	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,518.00000	1,567	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,517.00000	2,566	25.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.07	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		3,517.00000	3,566	31.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	31.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.86120	6.81320		16.94	0.00	0	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,787.00000	7,739	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,788.00000	5,740	30.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,790.00000	3,742	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		41.00000	0,043	24.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,828.00000	1,782	24.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		412.00000	0,440	16.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		199.00000	0,179	16.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,224.00000	1,271	17.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		11.00000	0,010	17.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,214.00000	2,263	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,213.00000	3,261	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,213.00000	4,261	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,737.00000	7,689	34.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,738.00000	5,690	30.30	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		3.00000	0,003	26.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,740.00000	3,692	26.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		43.00000	0,045	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,780.00000	1,734	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		441.00000	0,471	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		178.00000	0,160	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,273.00000	1,320	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		10.00000	0,009	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,264.00000	2,313	24.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	24.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,263.00000	3,311	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,263.00000	4,311	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,687.00000	7,639	34.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,688.00000	5,640	30.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	0,004	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,690.00000	3,643	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		44.00000	0,047	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,731.00000	1,686	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		471.00000	0,502	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		158.00000	0,141	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,322.00000	1,369	17.72	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		9.00000	0,008	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,314.00000	2,362	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,313.00000	3,361	26.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,313.00000	4,361	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		358.00000	0,384	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		245.00000	0,223	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,037.00000	7,989	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,038.00000	5,990	30.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,039.00000	3,991	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		32.00000	0,035	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,069.00000	2,024	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		290.00000	0,310	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		327.00000	0,299	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		982.00000	1,026	15.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		19.00000	0,015	15.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,966.00000	2,014	22.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	22.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,963.00000	3,011	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.24	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,963.00000	4,011	22.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	34.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,937.00000	7,889	34.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,938.00000	5,890	30.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	0,003	26.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,939.00000	3,892	26.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		36.00000	0,038	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,973.00000	1,927	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		333.00000	0,358	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		270.00000	0,247	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,077.00000	1,124	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		14.00000	0,013	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,065.00000	2,113	22.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	0,002	22.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,063.00000	3,111	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,063.00000	4,111	22.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,087.00000	8,039	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,001	31.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,087.00000	6,040	31.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	26.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,089.00000	4,041	26.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		30.00000	0,033	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,117.00000	2,072	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		271.00000	0,290	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		358.00000	0,329	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		937.00000	0,980	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		24.00000	0,019	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,916.00000	1,964	22.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	22.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,913.00000	2,961	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,913.00000	3,961	22.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,987.00000	7,939	34.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,988.00000	5,940	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,989.00000	3,941	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		35.00000	0,036	25.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,022.00000	1,975	25.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		310.00000	0,334	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		297.00000	0,273	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,028.00000	1,075	15.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		15.00000	0,014	15.57	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	4.80	Call		2,016.00000	2,064	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,013.00000	3,061	27.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,013.00000	4,061	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,837.00000	7,789	34.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,838.00000	5,790	30.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	0,003	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,840.00000	3,792	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		39.00000	0,041	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,876.00000	1,830	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		384.00000	0,412	16.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		221.00000	0,201	16.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,175.00000	1,222	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		12.00000	0,011	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,164.00000	2,213	23.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,002	23.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,163.00000	3,211	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,163.00000	4,211	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.85	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		8,337.00000	8,289	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,337.00000	6,289	31.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,339.00000	4,291	27.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		21.00000	0,023	25.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,358.00000	2,312	25.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		196.00000	0,209	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		533.00000	0,498	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		722.00000	0,761	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		59.00000	0,050	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,668.00000	1,716	20.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		5.00000	0,005	20.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,663.00000	2,712	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,001	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,663.00000	3,711	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,287.00000	8,239	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,287.00000	6,239	31.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	27.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,289.00000	4,241	27.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		23.00000	0,025	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,310.00000	2,264	25.44	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		209.00000	0,223	17.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		496.00000	0,462	17.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		763.00000	0,803	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		50.00000	0,042	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,718.00000	1,765	20.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,004	20.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,713.00000	2,762	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,001	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,713.00000	3,761	24.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,187.00000	8,139	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,187.00000	6,139	31.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,189.00000	4,141	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		26.00000	0,029	25.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,213.00000	2,168	25.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		238.00000	0,255	17.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		425.00000	0,394	17.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		848.00000	0,890	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		35.00000	0,029	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,817.00000	1,865	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		4.00000	0,004	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,813.00000	2,862	27.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,813.00000	3,861	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,137.00000	8,089	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,001	31.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,137.00000	6,090	31.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,139.00000	4,091	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		28.00000	0,031	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,165.00000	2,120	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		254.00000	0,272	17.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		391.00000	0,361	17.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		892.00000	0,935	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		29.00000	0,024	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,867.00000	1,914	21.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,003	21.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,863.00000	2,912	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,863.00000	3,911	23.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,387.00000	8,339	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,387.00000	6,339	31.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		2.00000	0,002	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,389.00000	4,341	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		20.00000	0,022	25.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,407.00000	2,361	25.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		183.00000	0,196	18.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		570.00000	0,535	18.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		683.00000	0,721	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		70.00000	0,060	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,618.00000	1,666	19.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		5.00000	0,005	19.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,613.00000	2,662	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,001	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,613.00000	3,661	24.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,237.00000	8,189	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,237.00000	6,189	31.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,239.00000	4,191	27.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		25.00000	0,027	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,262.00000	2,216	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		223.00000	0,238	17.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		460.00000	0,427	17.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		805.00000	0,846	15.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		42.00000	0,035	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,767.00000	1,815	20.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,004	20.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,763.00000	2,812	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,763.00000	3,811	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,437.00000	8,389	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,437.00000	6,389	31.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	0,002	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,438.00000	4,391	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		19.00000	0,020	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,456.00000	2,409	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		172.00000	0,184	18.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		609.00000	0,573	18.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		644.00000	0,681	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		81.00000	0,070	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,569.00000	1,616	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		6.00000	0,005	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,563.00000	2,612	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,563.00000	3,611	24.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.90410	6.85490		17.16	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		368.00000	0,389	17.18	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		420.00000	0,392	17.18	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.42400	130.65000			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.80400	133.03500			0.00	0	0.00
GOVI On	04/02/2010	GOVI			299.39000	300.50000		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		5,849.00000	0,355	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		40,849.00000	4,965	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			304.85600	305.98700		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		31,239.00000	2,693	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		69,369.00000	7,637	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			310.53200	311.68400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		44,822.00000	4,011	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		83,982.00000	9,079	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/02/2010	Index Future			362.55500	362.59000			3,625,550.00	1	426.00
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			7.11000	7.10000			0.00	0	2,500.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.08400	7.07700			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.05700	7.05400			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.05600	7.04600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.06500	7.05500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.07800	7.06800			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.21900	7.21000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.47700	7.46900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.82000	7.81200			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.19400	8.18600			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.61000	8.60200			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	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			288.81700	289.81700			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			294.08900	295.10800			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.75100	7.70100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		77.00000	0,056	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		382.00000	0,436	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.58100	8.53100		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		11.00000	0,007	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,973.00000	4,217	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.66300	8.61000		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,229.00000	1,113	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,753.00000	1,889	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.72000	8.66300		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,133.00000	1,991	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,739.00000	1,855	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.23800	9.16800		11.50	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		10.00000	0,005	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,984.00000	9,621	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.29300	9.22100		11.50	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	9.00	Call		2,135.00000	1,869	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,173.00000	4,559	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.33500	9.26000		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,940.00000	3,594	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,030.00000	4,355	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.65800	8.59800		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,424.00000	4,659	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.73900	8.67500		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		831.00000	0,732	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,489.00000	1,629	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.79600	8.72700		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,014.00000	1,864	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,046.00000	1,142	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.23900	9.18900		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		3.00000	0,002	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,336.00000	5,595	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.32000	9.26800		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,089.00000	0,985	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,459.00000	2,618	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.38300	9.32900		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,040.00000	1,909	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,430.00000	2,565	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			9.23500	9.17500		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		4.00000	0,002	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,787.00000	6,126	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		489.00000	0,371	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,494.00000	1,718	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		35.00000	0,021	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,990.00000	4,318	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.30900	9.24600		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,235.00000	1,096	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,619.00000	2,830	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.36700	9.30200		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,349.00000	2,173	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,633.00000	2,810	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.71400	8.65400		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,778.00000	3,970	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.81800	8.75300		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		961.00000	0,862	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		970.00000	1,067	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.89700	8.82600		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,525.00000	1,410	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,033.00000	1,119	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.33400	9.27400		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		3.00000	0,001	9.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Put		6,268.00000	6,615	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.40700	9.34500		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,682.00000	1,514	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,229.00000	2,415	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.46500	9.40000		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,912.00000	2,709	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,352.00000	2,514	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.32200	9.26200		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		24.00000	0,014	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,811.00000	5,163	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.38600	9.32400		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,747.00000	1,569	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,189.00000	2,379	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.43600	9.37200		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,072.00000	2,860	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,327.00000	2,488	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.00300	8.92300		14.25	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		12,666.00000	13,286	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		7,686.00000	7,069	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		8.00000	0,012	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.03900	8.95700		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,086.00000	0,903	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,779.00000	5,228	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	05/08/2010	Bond Future			9.06500	8.98000		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,567.00000	2,284	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,379.00000	4,747	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			295.69300	296.78300			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			301.09100	302.20100			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>23,929,215.20</b>	<b>2,770</b>	<b>290,025.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.70000	7.65000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.55000	8.49500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.22000	9.15000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.62500	8.57000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.21000	9.15500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.20500	9.15000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.67500	8.62000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.31000	9.25000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.30000	9.24000			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 31/03/2036 Spot Bond			8.99000	8.91000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>23,929,215.20</b>	<b>2,770</b>	<b>290,025.00</b>