



Daily MTM Report

Daily summary for: 08/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.45670	7.47880		18.65	47,625,942.90	6,387	285,112.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,021.00000	9,043	46.11	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	42.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,021.00000	7,043	42.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,771.00000	8,793	46.11	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	41.51	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,771.00000	6,793	41.51	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		67.00000	0,060	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		838.00000	0,853	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		368.00000	0,350	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		139.00000	0,143	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,233.00000	1,211	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		4.00000	0,004	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,229.00000	2,207	27.46	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	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,229.00000	3,207	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,521.00000	8,543	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		546.00000	0,526	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		67.00000	0,069	18.63	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,481.00000	1,459	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		2.00000	0,002	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,479.00000	2,457	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,479.00000	3,457	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,571.00000	8,593	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,571.00000	6,593	40.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,429.00000	3,407	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,671.00000	8,693	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,671.00000	4,693	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		435.00000	0,416	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		106.00000	0,109	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,332.00000	1,310	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		3.00000	0,003	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,329.00000	3,307	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,971.00000	8,993	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,971.00000	6,993	42.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,171.00000	9,193	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,171.00000	7,193	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		37.00000	0,033	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,208.00000	1,226	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,830.00000	1,808	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,001	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,829.00000	2,807	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,121.00000	9,143	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,121.00000	7,143	42.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,071.00000	9,093	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,071.00000	7,093	42.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,871.00000	8,893	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,871.00000	6,893	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,921.00000	8,943	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,921.00000	6,943	42.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,821.00000	8,843	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,821.00000	6,843	41.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,184.00000	1,162	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		5.00000	0,005	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,179.00000	2,157	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,179.00000	3,157	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,721.00000	8,743	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,721.00000	6,743	41.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,621.00000	8,643	46.11	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	14.10	Call		0.00000	0,000	40.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,621.00000	6,643	40.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,121.00000	5,143	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,379.00000	3,357	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		72.00000	0,065	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		793.00000	0,808	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		401.00000	0,382	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		122.00000	0,125	18.64	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,282.00000	1,260	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		3.00000	0,003	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,279.00000	2,257	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,279.00000	3,257	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		57.00000	0,051	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		928.00000	0,944	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		308.00000	0,291	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		179.00000	0,184	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,134.00000	1,112	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		5.00000	0,005	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,129.00000	2,107	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,129.00000	3,107	30.83	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	4.35	Put		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		893.00000	0,871	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		14.00000	0,014	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,880.00000	1,858	25.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,001	25.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,879.00000	2,857	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		254.00000	0,239	18.65	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		225.00000	0,232	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,036.00000	1,014	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		7.00000	0,007	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,029.00000	2,007	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,029.00000	3,007	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		53.00000	0,047	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		974.00000	0,990	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		280.00000	0,264	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		201.00000	0,207	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,079.00000	2,057	26.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,079.00000	3,057	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		988.00000	0,966	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		9.00000	0,009	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	15/03/2010	Foreign Exchange Future	5.50	Call		1,979.00000	1,957	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,979.00000	2,957	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,571.00000	5,593	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		940.00000	0,918	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		11.00000	0,011	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,930.00000	1,907	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,929.00000	2,907	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,721.00000	4,743	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		35.00000	0,030	25.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,256.00000	1,273	25.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		166.00000	0,154	20.01	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		387.00000	0,397	20.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		801.00000	0,779	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		22.00000	0,022	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,780.00000	1,758	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,001	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,779.00000	2,757	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		152.00000	0,141	20.28	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		423.00000	0,434	20.28	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		756.00000	0,735	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		27.00000	0,028	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,730.00000	1,708	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,001	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,729.00000	2,707	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		22.00000	0,019	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,593.00000	1,612	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		507.00000	0,488	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		78.00000	0,081	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,431.00000	1,409	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		2.00000	0,002	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,429.00000	2,407	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		128.00000	0,118	20.83	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		499.00000	0,511	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		669.00000	0,648	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		40.00000	0,041	18.62	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,630.00000	1,608	23.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	0,001	23.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,629.00000	2,607	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		27.00000	0,023	26.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,448.00000	1,466	26.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		627.00000	0,606	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		48.00000	0,049	18.62	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,581.00000	1,558	22.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	0,001	22.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		586.00000	0,565	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		57.00000	0,058	18.63	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,531.00000	1,509	22.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		2.00000	0,002	22.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,529.00000	2,507	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,621.00000	5,643	37.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,621.00000	4,643	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		470.00000	0,451	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		91.00000	0,094	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,382.00000	1,360	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		3.00000	0,003	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,379.00000	2,357	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,521.00000	4,543	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		337.00000	0,320	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		158.00000	0,163	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,921.00000	7,943	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,085.00000	1,063	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		6.00000	0,006	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,579.00000	2,557	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,079.00000	4,057	25.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,171.00000	8,193	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,171.00000	5,193	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		847.00000	0,825	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		18.00000	0,018	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,329.00000	2,307	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,829.00000	3,807	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		233.00000	0,219	18.92	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		254.00000	0,262	18.92	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		20.00000	0,017	27.93	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,691.00000	1,710	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,771.00000	4,793	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		214.00000	0,200	19.19	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		285.00000	0,293	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		197.00000	0,183	19.47	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		318.00000	0,326	19.47	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		12.00000	0,010	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,083.00000	2,103	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		14.00000	0,012	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,985.00000	2,005	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		180.00000	0,168	19.74	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		351.00000	0,361	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		118.00000	0,108	21.10	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		539.00000	0,551	21.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,971.00000	4,993	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		92.00000	0,084	21.92	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		663.00000	0,677	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,221.00000	5,243	35.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		62.00000	0,055	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		883.00000	0,898	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,871.00000	4,893	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		10.00000	0,008	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,181.00000	2,201	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		109.00000	0,099	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		580.00000	0,592	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	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
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,921.00000	4,943	34.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		100.00000	0,091	21.65	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		621.00000	0,634	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		78.00000	0,071	22.47	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		749.00000	0,764	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,021.00000	5,043	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		4.00000	0,003	30.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,625.00000	2,646	30.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		5.00000	0,004	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,526.00000	2,547	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		6.00000	0,005	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,427.00000	2,448	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		85.00000	0,077	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		706.00000	0,720	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,421.00000	5,443	36.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		3.00000	0,003	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,724.00000	2,746	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		46.00000	0,041	24.38	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,067.00000	1,084	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,371.00000	5,393	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		49.00000	0,044	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,020.00000	1,037	24.11	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	12.95	Call		0.00000	0,000	36.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,471.00000	5,493	36.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		43.00000	0,038	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,114.00000	1,131	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,521.00000	5,543	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,923.00000	2,945	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		3.00000	0,002	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,824.00000	2,845	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		40.00000	0,035	24.93	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,161.00000	1,178	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,671.00000	5,693	37.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		32.00000	0,028	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,303.00000	1,321	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,171.00000	6,193	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		24.00000	0,020	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,545.00000	1,563	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,771.00000	5,793	37.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,001	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,073.00000	3,094	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		29.00000	0,025	26.30	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	15/03/2010	Foreign Exchange Future	8.85	Put		1,400.00000	1,418	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,121.00000	6,143	39.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	38.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,871.00000	5,893	38.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,172.00000	3,194	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		25.00000	0,022	26.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,496.00000	1,515	26.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,721.00000	5,743	37.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,023.00000	3,045	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		30.00000	0,026	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,351.00000	1,369	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,021.00000	6,043	38.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		17.00000	0,014	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,838.00000	1,857	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		15.00000	0,013	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,936.00000	1,956	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,321.00000	6,343	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		11.00000	0,009	29.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,132.00000	2,152	29.73	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	14.00	Call		0.00000	0,000	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,521.00000	6,543	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,421.00000	4,443	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		7.00000	0,006	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,328.00000	2,349	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,671.00000	6,693	41.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,571.00000	4,593	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,471.00000	4,493	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,421.00000	6,443	40.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,321.00000	4,343	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,221.00000	4,243	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		9.00000	0,007	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,230.00000	2,250	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,471.00000	6,493	40.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,371.00000	4,393	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,271.00000	4,293	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,171.00000	4,193	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,071.00000	4,093	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,821.00000	5,843	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,001	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,123.00000	3,144	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		21.00000	0,018	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,642.00000	1,661	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,921.00000	5,943	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,422.00000	3,444	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,322.00000	3,344	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,222.00000	3,244	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		19.00000	0,016	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,740.00000	1,759	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,971.00000	5,993	38.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,272.00000	3,294	30.89	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	9.25	Call		18.00000	0,015	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,789.00000	1,808	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,071.00000	6,093	38.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,971.00000	3,993	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,871.00000	3,893	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,771.00000	3,793	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,672.00000	3,693	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.19	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,572.00000	3,594	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,472.00000	3,494	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,372.00000	3,394	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		16.00000	0,014	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,887.00000	1,907	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,221.00000	6,243	39.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,121.00000	4,143	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,021.00000	4,043	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,921.00000	3,943	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,821.00000	3,843	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,721.00000	3,743	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,622.00000	3,643	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		13.00000	0,011	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,034.00000	2,054	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,071.00000	5,093	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,973.00000	2,995	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		3.00000	0,002	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,874.00000	2,895	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		3.00000	0,003	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,774.00000	2,796	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		4.00000	0,003	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,675.00000	2,696	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		5.00000	0,004	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,576.00000	2,597	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		6.00000	0,005	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,477.00000	2,498	30.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		8.00000	0,007	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,279.00000	2,300	29.88	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		4,821.00000	4,843	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		7.00000	0,006	29.98	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,378.00000	2,399	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,961.00000	3,983	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,522.00000	3,544	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,121.00000	8,143	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,879.00000	3,857	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,071.00000	8,093	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,929.00000	3,907	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,221.00000	8,243	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,779.00000	3,757	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,321.00000	8,343	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		140.00000	0,129	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		461.00000	0,472	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		712.00000	0,691	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		33.00000	0,034	18.62	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,680.00000	1,658	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,001	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,679.00000	2,657	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,679.00000	3,657	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,371.00000	8,393	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,371.00000	6,393	39.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,629.00000	3,607	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,421.00000	8,443	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,579.00000	3,557	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,971.00000	7,993	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,029.00000	4,007	25.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,021.00000	8,043	46.11	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	3.50	Call		3,979.00000	3,957	25.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,271.00000	8,293	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,271.00000	6,293	39.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,729.00000	3,707	27.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,471.00000	8,493	46.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,529.00000	3,507	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.58630	7.60800		19.18	37,931.50	5	39,788.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		184.00000	0,169	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		976.00000	0,983	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,542.00000	8,564	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	0,001	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,544.00000	6,565	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,458.00000	3,437	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,592.00000	8,614	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	0,001	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,594.00000	6,615	31.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,408.00000	3,387	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,001	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,692.00000	8,714	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,992.00000	9,014	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,192.00000	9,214	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,193.00000	7,215	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		33.00000	0,029	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,225.00000	3,243	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,142.00000	9,164	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,143.00000	7,165	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		34.00000	0,030	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,176.00000	3,194	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,866.00000	1,844	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,008	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,859.00000	2,838	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,002	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,092.00000	9,114	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	32.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,093.00000	7,115	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,892.00000	8,914	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,942.00000	8,964	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,842.00000	8,864	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		2.00000	0,001	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,844.00000	6,865	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		467.00000	0,446	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		309.00000	0,310	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,195.00000	1,173	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		37.00000	0,037	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,162.00000	2,141	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		4.00000	0,005	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,159.00000	3,137	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,742.00000	8,764	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	0,001	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,744.00000	6,765	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,288.00000	1,266	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		30.00000	0,030	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,262.00000	2,240	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,004	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,259.00000	3,237	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,642.00000	8,664	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		579.00000	0,557	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		221.00000	0,221	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,382.00000	1,361	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		24.00000	0,025	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,358.00000	3,337	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	0,001	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,694.00000	6,715	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		8.00000	0,004	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,200.00000	5,218	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		201.00000	0,186	22.01	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		893.00000	0,900	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		549.00000	0,528	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		241.00000	0,242	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,335.00000	1,313	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		27.00000	0,027	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,311.00000	2,290	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		3.00000	0,004	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,309.00000	3,287	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		176.00000	0,162	22.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,018.00000	1,026	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		137.00000	0,125	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,279.00000	1,289	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,993.00000	7,015	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	0,001	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,944.00000	6,965	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		22.00000	0,019	32.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,964.00000	3,983	32.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	0,001	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,894.00000	6,915	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		142.00000	0,130	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,234.00000	1,244	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		974.00000	0,952	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		66.00000	0,066	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,915.00000	1,894	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		7.00000	0,008	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,909.00000	2,887	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		168.00000	0,155	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,060.00000	1,069	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		442.00000	0,421	19.07	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		334.00000	0,335	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,113.00000	2,091	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,005	22.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,109.00000	3,087	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		7.00000	0,002	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,449.00000	5,466	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		15.00000	0,010	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,457.00000	4,474	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		29.00000	0,025	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,471.00000	3,489	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		161.00000	0,148	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,103.00000	1,112	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		418.00000	0,397	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		360.00000	0,361	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,103.00000	1,081	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		45.00000	0,045	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,063.00000	2,042	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		5.00000	0,006	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,059.00000	3,037	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		7.00000	0,002	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,499.00000	5,516	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		14.00000	0,010	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,506.00000	4,524	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		28.00000	0,024	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,520.00000	3,538	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		155.00000	0,142	23.23	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	8.60	Put		1,147.00000	1,156	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,058.00000	1,036	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		50.00000	0,050	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,014.00000	1,992	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,006	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,009.00000	2,987	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		6.00000	0,002	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,548.00000	5,566	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		27.00000	0,024	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,569.00000	3,588	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		148.00000	0,136	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,190.00000	1,200	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,015.00000	0,994	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		57.00000	0,058	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,964.00000	1,943	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		6.00000	0,007	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,959.00000	2,937	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		6.00000	0,002	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,698.00000	5,716	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		12.00000	0,007	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,704.00000	4,721	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		25.00000	0,022	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,717.00000	3,736	32.07	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	8.80	Call		131.00000	0,120	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,323.00000	1,334	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		323.00000	0,304	19.99	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		515.00000	0,518	19.99	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		893.00000	0,871	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		85.00000	0,085	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,817.00000	1,795	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,009	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,809.00000	2,788	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,002	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		308.00000	0,289	20.19	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		550.00000	0,553	20.19	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		854.00000	0,832	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		96.00000	0,096	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,768.00000	1,747	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		10.00000	0,011	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,759.00000	2,738	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,002	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		5.00000	0,001	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,797.00000	5,815	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		24.00000	0,021	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,816.00000	3,835	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		121.00000	0,110	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,413.00000	1,424	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		293.00000	0,275	20.40	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		585.00000	0,589	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		816.00000	0,794	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		108.00000	0,108	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,719.00000	1,698	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		11.00000	0,012	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,710.00000	2,688	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		5.00000	0,001	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,897.00000	5,915	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		23.00000	0,020	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,915.00000	3,934	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		4.00000	0,001	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,096.00000	6,115	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		9.00000	0,004	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,101.00000	5,118	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		20.00000	0,016	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,112.00000	4,130	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		35.00000	0,031	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,127.00000	3,145	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		4.00000	0,001	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,046.00000	6,065	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		9.00000	0,005	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,051.00000	5,069	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		21.00000	0,018	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,063.00000	4,082	32.86	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	7.15	Call		641.00000	0,620	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		183.00000	0,184	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,478.00000	1,456	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		20.00000	0,020	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,461.00000	2,439	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		5.00000	0,001	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,997.00000	6,015	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		22.00000	0,019	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,014.00000	4,033	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		37.00000	0,033	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,029.00000	3,047	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		104.00000	0,095	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,596.00000	1,609	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		242.00000	0,225	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		734.00000	0,739	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		674.00000	0,652	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		166.00000	0,166	18.64	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,526.00000	1,504	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		18.00000	0,018	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,510.00000	2,489	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	0,003	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		5.00000	0,001	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,847.00000	5,865	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		23.00000	0,020	32.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,865.00000	3,884	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		279.00000	0,261	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		621.00000	0,625	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		779.00000	0,757	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		121.00000	0,121	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,671.00000	1,649	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		13.00000	0,013	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,660.00000	2,638	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		5.00000	0,002	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,747.00000	5,766	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		12.00000	0,007	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,754.00000	4,771	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		24.00000	0,021	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,766.00000	3,785	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		117.00000	0,106	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,459.00000	1,470	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		126.00000	0,115	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,368.00000	1,379	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		7.00000	0,003	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,399.00000	5,417	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		16.00000	0,011	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,408.00000	4,425	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		112.00000	0,102	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,504.00000	1,516	24.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		743.00000	0,721	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		135.00000	0,135	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,622.00000	1,601	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		14.00000	0,015	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		6.00000	0,002	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,598.00000	5,616	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		26.00000	0,023	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,618.00000	3,637	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		97.00000	0,088	25.66	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,689.00000	1,702	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		609.00000	0,588	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		201.00000	0,202	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,430.00000	1,408	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		22.00000	0,022	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,411.00000	2,389	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		18.00000	0,014	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,260.00000	4,278	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		94.00000	0,085	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,736.00000	1,749	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		108.00000	0,098	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,550.00000	1,562	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		521.00000	0,499	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		263.00000	0,263	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.63	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	15.50	Put		7,892.00000	7,914	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	0,001	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,395.00000	6,415	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		11.00000	0,006	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,903.00000	4,920	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		29.00000	0,026	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,421.00000	3,440	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,149.00000	1,127	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		41.00000	0,041	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,610.00000	2,588	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,108.00000	4,086	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,142.00000	8,164	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	0,001	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,644.00000	6,665	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		26.00000	0,022	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,668.00000	3,686	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		210.00000	0,195	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		852.00000	0,859	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		933.00000	0,911	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		75.00000	0,075	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,361.00000	2,339	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	0,003	23.86	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	3.75	Call		3,858.00000	3,836	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		91.00000	0,082	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,783.00000	1,796	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		395.00000	0,374	19.18	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		387.00000	0,388	19.18	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		13.00000	0,008	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,655.00000	4,672	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		17.00000	0,013	32.55	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,309.00000	4,327	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		101.00000	0,091	25.46	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,643.00000	1,655	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		88.00000	0,079	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,830.00000	1,843	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		375.00000	0,355	19.38	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		417.00000	0,419	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		13.00000	0,009	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,605.00000	4,623	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		75.00000	0,067	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,067.00000	2,081	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		80.00000	0,071	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,972.00000	1,985	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		357.00000	0,337	19.59	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		449.00000	0,451	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		72.00000	0,064	27.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,114.00000	2,128	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		77.00000	0,069	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,019.00000	2,033	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		82.00000	0,074	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,924.00000	1,938	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		340.00000	0,320	19.79	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		482.00000	0,484	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		10.00000	0,005	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,952.00000	4,969	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		231.00000	0,215	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		773.00000	0,779	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		9.00000	0,004	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,151.00000	5,168	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		36.00000	0,032	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,078.00000	3,096	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		38.00000	0,034	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,980.00000	2,998	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		41.00000	0,036	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,883.00000	2,900	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		192.00000	0,177	22.22	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		934.00000	0,941	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		10.00000	0,005	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,002.00000	5,019	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		40.00000	0,035	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,932.00000	2,949	29.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		42.00000	0,037	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,834.00000	2,851	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		220.00000	0,204	21.61	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		812.00000	0,818	21.61	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		11.00000	0,006	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,853.00000	4,870	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		44.00000	0,039	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,786.00000	2,803	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		47.00000	0,041	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,689.00000	2,705	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		50.00000	0,044	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,592.00000	2,608	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		54.00000	0,048	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,496.00000	2,512	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		58.00000	0,051	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,400.00000	2,415	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		62.00000	0,055	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,304.00000	2,319	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		67.00000	0,060	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,209.00000	2,224	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		254.00000	0,237	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		696.00000	0,701	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		14.00000	0,009	32.25	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,556.00000	4,573	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		85.00000	0,076	26.47	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		1,877.00000	1,890	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		11.00000	0,006	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,803.00000	4,820	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		45.00000	0,040	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,737.00000	2,754	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		48.00000	0,043	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,640.00000	2,657	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		52.00000	0,046	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,544.00000	2,560	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		60.00000	0,053	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,352.00000	2,367	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		64.00000	0,057	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,256.00000	2,271	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		69.00000	0,062	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,161.00000	2,176	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		266.00000	0,249	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		658.00000	0,663	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		56.00000	0,049	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,448.00000	2,463	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,092.00000	8,114	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,908.00000	3,886	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		4.00000	0,001	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,146.00000	6,165	30.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		19.00000	0,015	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,161.00000	4,179	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,192.00000	8,214	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		4.00000	0,001	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,196.00000	6,215	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		18.00000	0,015	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,210.00000	4,229	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,808.00000	3,786	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,342.00000	8,364	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	0,001	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,345.00000	6,365	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		16.00000	0,012	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,358.00000	4,376	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,658.00000	3,637	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,242.00000	8,264	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		3.00000	0,001	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,245.00000	6,265	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,758.00000	3,736	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,892.00000	9,914	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,292.00000	8,314	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		3.00000	0,001	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,295.00000	6,315	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,708.00000	3,687	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,392.00000	8,414	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,608.00000	3,587	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,442.00000	8,464	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		3.00000	0,001	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,445.00000	6,465	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		708.00000	0,686	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		150.00000	0,150	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,574.00000	1,552	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		16.00000	0,016	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,560.00000	2,538	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,558.00000	3,537	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,992.00000	8,014	33.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,008.00000	3,986	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,042.00000	8,064	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,958.00000	3,936	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,492.00000	8,514	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		3.00000	0,001	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,495.00000	6,515	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,508.00000	3,487	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.71650	7.73980		19.51	771,650.00	100	5,663.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		11.00000	0,010	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,121.00000	8,144	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		25.00000	0,023	34.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,135.00000	6,157	34.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		55.00000	0,050	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,165.00000	4,184	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		135.00000	0,125	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,245.00000	2,259	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,022.00000	0,999	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		132.00000	0,133	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,907.00000	1,884	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		17.00000	0,018	19.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,894.00000	2,871	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		4.00000	0,005	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,891.00000	3,867	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		12.00000	0,010	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,072.00000	8,094	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		26.00000	0,023	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,086.00000	6,107	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		56.00000	0,051	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,116.00000	4,135	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		139.00000	0,129	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,199.00000	2,213	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		485.00000	0,465	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		545.00000	0,549	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,059.00000	1,036	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		119.00000	0,120	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,955.00000	1,932	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		15.00000	0,016	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,944.00000	2,921	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,005	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,941.00000	3,917	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		467.00000	0,447	20.00	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		577.00000	0,581	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		11.00000	0,009	36.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,171.00000	8,193	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		25.00000	0,022	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,185.00000	6,206	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		54.00000	0,049	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,214.00000	4,233	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		131.00000	0,122	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,291.00000	2,306	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		450.00000	0,431	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		610.00000	0,615	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		985.00000	0,963	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		145.00000	0,147	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,859.00000	1,836	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		19.00000	0,020	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,844.00000	2,821	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		4.00000	0,005	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,841.00000	3,817	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		11.00000	0,009	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,221.00000	8,243	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		24.00000	0,022	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,234.00000	6,256	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		53.00000	0,048	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,263.00000	4,282	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		128.00000	0,118	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,338.00000	2,352	26.71	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	7.95	Call		434.00000	0,415	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		644.00000	0,649	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		949.00000	0,927	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		159.00000	0,161	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,812.00000	1,789	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		22.00000	0,023	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,795.00000	2,771	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		5.00000	0,005	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,791.00000	3,768	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		10.00000	0,008	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,320.00000	8,342	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		23.00000	0,021	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,333.00000	6,355	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		50.00000	0,046	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,360.00000	4,380	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		121.00000	0,112	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,431.00000	2,446	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		403.00000	0,385	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		713.00000	0,719	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		881.00000	0,859	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		191.00000	0,193	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,717.00000	1,694	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		27.00000	0,028	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,695.00000	2,672	23.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		5.00000	0,006	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,691.00000	3,668	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		10.00000	0,008	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,370.00000	8,392	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		23.00000	0,020	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,383.00000	6,404	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		49.00000	0,045	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,409.00000	4,429	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		118.00000	0,109	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,478.00000	2,493	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		389.00000	0,371	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		749.00000	0,755	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		848.00000	0,826	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		208.00000	0,210	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,670.00000	1,647	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		30.00000	0,031	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,646.00000	2,622	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		6.00000	0,006	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,641.00000	3,618	28.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	28.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		10.00000	0,008	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,420.00000	8,442	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		22.00000	0,020	35.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,432.00000	6,454	35.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		48.00000	0,044	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,458.00000	4,478	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		115.00000	0,106	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,525.00000	2,540	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		375.00000	0,357	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		785.00000	0,791	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		816.00000	0,794	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		226.00000	0,228	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,624.00000	1,601	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		34.00000	0,035	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,596.00000	2,573	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		6.00000	0,007	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,591.00000	3,568	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,002	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		9.00000	0,007	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,569.00000	8,591	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		21.00000	0,018	35.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,581.00000	6,602	35.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		45.00000	0,041	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,605.00000	4,625	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		107.00000	0,098	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,667.00000	2,682	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		725.00000	0,704	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		285.00000	0,288	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,486.00000	1,463	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	13/09/2010	Foreign Exchange Future	6.30	Put		46.00000	0,047	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,447.00000	2,424	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		7.00000	0,008	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,442.00000	3,418	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		9.00000	0,007	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,519.00000	8,541	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		21.00000	0,019	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,531.00000	6,553	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		46.00000	0,042	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,556.00000	4,576	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		109.00000	0,101	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,619.00000	2,635	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		349.00000	0,332	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		859.00000	0,866	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		755.00000	0,733	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		265.00000	0,267	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,531.00000	1,508	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		41.00000	0,042	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,497.00000	2,474	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		7.00000	0,008	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,492.00000	3,468	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		8.00000	0,007	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,668.00000	8,691	36.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		20.00000	0,018	35.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,680.00000	6,702	35.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		43.00000	0,039	32.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,703.00000	4,723	32.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		101.00000	0,093	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,761.00000	2,777	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		315.00000	0,298	21.81	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		975.00000	0,982	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		670.00000	0,648	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		330.00000	0,332	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,396.00000	1,373	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		56.00000	0,057	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,348.00000	2,325	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		8.00000	0,009	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,342.00000	3,319	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,003	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		337.00000	0,320	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		897.00000	0,904	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		12.00000	0,010	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,972.00000	7,994	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		27.00000	0,024	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,987.00000	6,008	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		59.00000	0,054	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,019.00000	4,038	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		147.00000	0,136	26.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,107.00000	2,120	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		523.00000	0,502	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		483.00000	0,486	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,136.00000	1,113	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		96.00000	0,097	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,052.00000	2,029	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		12.00000	0,013	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,043.00000	3,020	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		3.00000	0,004	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,040.00000	4,017	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		12.00000	0,010	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,022.00000	8,044	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		27.00000	0,024	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,037.00000	6,058	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		58.00000	0,052	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,068.00000	4,086	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		143.00000	0,132	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,153.00000	2,166	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		504.00000	0,483	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		514.00000	0,517	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,097.00000	1,074	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		107.00000	0,108	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,003.00000	1,981	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,015	19.47	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	13/09/2010	Foreign Exchange Future	4.75	Call		2,994.00000	2,970	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,004	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,991.00000	3,967	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		10.00000	0,009	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,270.00000	8,293	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		24.00000	0,021	34.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,284.00000	6,305	34.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		52.00000	0,047	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,312.00000	4,331	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		124.00000	0,115	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,384.00000	2,399	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		418.00000	0,399	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		678.00000	0,683	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		915.00000	0,892	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		175.00000	0,176	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,764.00000	1,741	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		24.00000	0,025	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,745.00000	2,722	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		5.00000	0,006	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,741.00000	3,718	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		9.00000	0,008	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,469.00000	8,492	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		22.00000	0,019	35.17	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,482.00000	6,503	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		47.00000	0,043	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,507.00000	4,527	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		112.00000	0,103	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,572.00000	2,587	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		362.00000	0,344	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		822.00000	0,828	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		785.00000	0,763	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		245.00000	0,247	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,577.00000	1,554	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		37.00000	0,038	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,547.00000	2,523	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,541.00000	3,518	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,002	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		9.00000	0,007	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,619.00000	8,641	36.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		21.00000	0,018	35.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,631.00000	6,652	35.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		44.00000	0,040	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,654.00000	4,674	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		104.00000	0,096	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,714.00000	2,730	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		326.00000	0,309	21.65	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		936.00000	0,943	21.65	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	13/09/2010	Foreign Exchange Future	7.35	Call		697.00000	0,675	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		307.00000	0,309	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,440.00000	1,418	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		50.00000	0,052	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,398.00000	2,375	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		8.00000	0,009	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,392.00000	3,369	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,003	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		181.00000	0,169	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,741.00000	1,753	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		196.00000	0,184	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,606.00000	1,618	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,095.00000	1,103	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		285.00000	0,269	22.30	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,218.00000	1,227	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		258.00000	0,243	22.80	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.84670	7.87030		19.90	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		31.00000	0,028	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,111.00000	8,131	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		54.00000	0,050	33.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,134.00000	6,153	33.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		99.00000	0,093	30.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,179.00000	4,196	30.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		208.00000	0,197	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,288.00000	2,300	25.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		581.00000	0,562	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		661.00000	0,665	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,107.00000	1,083	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		187.00000	0,186	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,955.00000	1,931	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		35.00000	0,034	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,929.00000	2,906	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,923.00000	3,899	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,002	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		409.00000	0,392	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,089.00000	1,095	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		30.00000	0,028	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,160.00000	8,181	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		54.00000	0,049	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,184.00000	6,202	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		97.00000	0,091	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,227.00000	4,244	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		203.00000	0,192	25.84	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,333.00000	2,345	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,073.00000	1,050	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		203.00000	0,203	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,908.00000	1,885	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		38.00000	0,038	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,880.00000	2,856	22.65	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	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,009	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,873.00000	3,849	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,002	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		30.00000	0,027	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,210.00000	8,230	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		53.00000	0,049	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,233.00000	6,252	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		96.00000	0,089	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,276.00000	4,292	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		199.00000	0,188	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,379.00000	2,391	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		546.00000	0,528	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		726.00000	0,731	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,039.00000	1,017	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		219.00000	0,220	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,862.00000	1,839	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		42.00000	0,042	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,831.00000	2,807	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,010	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,823.00000	3,799	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,002	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		29.00000	0,026	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,259.00000	8,279	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		52.00000	0,048	33.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,282.00000	6,301	33.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		94.00000	0,088	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,324.00000	4,341	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		194.00000	0,184	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,424.00000	2,437	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		530.00000	0,512	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		760.00000	0,765	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,007.00000	0,984	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		237.00000	0,237	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,816.00000	1,793	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		46.00000	0,046	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,781.00000	2,758	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,011	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,773.00000	3,750	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		563.00000	0,544	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		693.00000	0,697	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		28.00000	0,026	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,308.00000	8,329	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		51.00000	0,047	33.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,331.00000	6,350	33.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		93.00000	0,086	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,373.00000	4,389	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		190.00000	0,180	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,470.00000	2,483	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		515.00000	0,497	20.74	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		795.00000	0,800	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		976.00000	0,953	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		256.00000	0,256	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,770.00000	1,747	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		50.00000	0,050	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,732.00000	2,709	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,723.00000	3,700	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		28.00000	0,025	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,358.00000	8,378	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		50.00000	0,046	33.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,380.00000	6,399	33.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		91.00000	0,085	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,421.00000	4,438	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		186.00000	0,176	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,516.00000	2,529	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		500.00000	0,482	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		830.00000	0,835	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		945.00000	0,923	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		275.00000	0,276	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,725.00000	1,702	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		55.00000	0,055	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,683.00000	2,659	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,012	21.78	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	4.20	Call		3,674.00000	3,650	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,003	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		27.00000	0,025	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,407.00000	8,428	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		50.00000	0,046	33.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,430.00000	6,449	33.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		89.00000	0,083	30.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,469.00000	4,486	30.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		182.00000	0,172	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,562.00000	2,575	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		485.00000	0,467	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		865.00000	0,870	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		915.00000	0,893	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		295.00000	0,296	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,680.00000	1,657	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		60.00000	0,060	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,634.00000	2,610	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,013	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,624.00000	3,600	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,003	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		25.00000	0,022	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,605.00000	8,625	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		47.00000	0,043	34.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,627.00000	6,646	34.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		84.00000	0,078	31.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,664.00000	4,681	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		168.00000	0,158	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,748.00000	2,761	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		432.00000	0,415	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,012.00000	1,018	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		803.00000	0,782	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		383.00000	0,385	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,504.00000	1,482	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		84.00000	0,085	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,437.00000	2,414	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		17.00000	0,017	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,425.00000	3,401	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,004	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		25.00000	0,023	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,555.00000	8,576	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		48.00000	0,044	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,578.00000	6,597	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		85.00000	0,079	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,615.00000	4,632	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		171.00000	0,161	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,701.00000	2,714	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		445.00000	0,428	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		975.00000	0,981	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		830.00000	0,809	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		360.00000	0,362	19.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,548.00000	1,525	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		78.00000	0,078	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,486.00000	2,463	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		16.00000	0,016	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,475.00000	3,451	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,004	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		398.00000	0,381	22.00	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,128.00000	1,134	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		24.00000	0,022	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,654.00000	8,675	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		46.00000	0,042	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,676.00000	6,695	34.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		82.00000	0,076	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,712.00000	4,729	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		164.00000	0,155	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,794.00000	2,808	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		420.00000	0,404	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,050.00000	1,057	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		777.00000	0,757	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		407.00000	0,410	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,461.00000	1,439	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		91.00000	0,092	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,388.00000	2,365	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		18.00000	0,018	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,375.00000	3,352	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	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		471.00000	0,454	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		901.00000	0,907	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		32.00000	0,030	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,012.00000	8,033	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		56.00000	0,052	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,036.00000	6,055	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		103.00000	0,096	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,083.00000	4,099	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		218.00000	0,206	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,198.00000	2,209	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		617.00000	0,598	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		597.00000	0,601	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,177.00000	1,153	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		157.00000	0,156	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,048.00000	2,025	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		28.00000	0,028	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,028.00000	3,005	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,022.00000	3,999	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		32.00000	0,029	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,062.00000	8,082	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		55.00000	0,051	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,085.00000	6,104	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	13/12/2010	Foreign Exchange Future	11.90	Call		101.00000	0,094	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,131.00000	4,147	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		213.00000	0,201	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,243.00000	2,254	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		599.00000	0,579	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		629.00000	0,632	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,142.00000	1,118	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		172.00000	0,171	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,001.00000	1,978	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		31.00000	0,031	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,979.00000	2,955	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,008	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,972.00000	3,949	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		26.00000	0,024	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,456.00000	8,477	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		49.00000	0,045	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,479.00000	6,498	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		88.00000	0,082	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,518.00000	4,535	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		178.00000	0,168	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,608.00000	2,621	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		886.00000	0,864	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		316.00000	0,317	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,636.00000	1,613	18.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		66.00000	0,066	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,584.00000	2,561	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		14.00000	0,014	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,574.00000	3,550	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,003	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		26.00000	0,024	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,506.00000	8,527	35.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		48.00000	0,044	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,528.00000	6,547	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		86.00000	0,080	30.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,566.00000	4,583	30.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		175.00000	0,165	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,655.00000	2,668	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		458.00000	0,440	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		938.00000	0,943	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		857.00000	0,836	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		337.00000	0,339	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,591.00000	1,569	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		71.00000	0,072	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,535.00000	2,512	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		15.00000	0,015	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,524.00000	3,501	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		40.00000	0,036	34.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,220.00000	7,239	34.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		70.00000	0,064	32.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,250.00000	5,267	32.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		133.00000	0,125	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,313.00000	3,328	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		314.00000	0,299	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,494.00000	1,502	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,820.00000	4,797	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,536.00000	1,545	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		306.00000	0,292	23.40	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.94830	11.90380		16.17	8,543,034.50	715	14,436.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,096.00000	10,052	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,096.00000	8,052	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,096.00000	6,052	30.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,002	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,098.00000	4,054	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		33.00000	0,033	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,129.00000	2,085	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		91.00000	0,092	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,187.00000	1,144	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		296.00000	0,307	16.36	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	12.00	Put		392.00000	0,359	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		949.00000	0,986	15.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		45.00000	0,038	15.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,911.00000	1,954	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		7.00000	0,006	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,246.00000	10,202	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,246.00000	8,202	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,246.00000	6,202	30.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		2.00000	0,002	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,248.00000	4,204	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		26.00000	0,027	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,272.00000	2,229	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		77.00000	0,078	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,323.00000	1,280	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		246.00000	0,254	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		492.00000	0,456	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		823.00000	0,857	15.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		69.00000	0,059	15.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,763.00000	1,806	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		9.00000	0,008	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,196.00000	10,152	35.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,196.00000	8,152	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,196.00000	6,152	30.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		2.00000	0,002	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,198.00000	4,154	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		28.00000	0,029	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,224.00000	2,181	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		82.00000	0,082	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,278.00000	1,234	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		262.00000	0,271	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		458.00000	0,423	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		864.00000	0,899	15.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		60.00000	0,051	15.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,812.00000	1,856	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		8.00000	0,008	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,755.00000	2,800	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,002	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,596.00000	9,552	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,596.00000	7,552	34.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,446.00000	9,402	35.54	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		7,446.00000	7,402	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,447.00000	5,403	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		5.00000	0,005	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,451.00000	3,407	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		63.00000	0,063	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,509.00000	1,465	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		193.00000	0,198	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		639.00000	0,600	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		668.00000	0,698	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		114.00000	0,100	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,566.00000	1,609	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		12.00000	0,011	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,556.00000	2,600	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		2.00000	0,002	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,296.00000	9,252	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,296.00000	7,252	33.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,297.00000	5,253	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		6.00000	0,006	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,302.00000	3,258	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		73.00000	0,074	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,369.00000	1,326	20.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		232.00000	0,239	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		528.00000	0,491	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		783.00000	0,816	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		79.00000	0,068	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,713.00000	1,757	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		9.00000	0,009	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,706.00000	2,750	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	0,002	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,346.00000	9,302	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,346.00000	7,302	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,347.00000	5,303	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		6.00000	0,006	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,352.00000	3,308	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		70.00000	0,070	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,416.00000	1,372	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		218.00000	0,224	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		564.00000	0,526	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		743.00000	0,775	15.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		89.00000	0,077	15.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,664.00000	1,708	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		10.00000	0,010	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,656.00000	2,700	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	0,002	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,496.00000	9,452	35.54	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		7,496.00000	7,452	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,497.00000	5,453	29.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		4.00000	0,004	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,500.00000	3,456	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		60.00000	0,060	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,556.00000	1,512	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		182.00000	0,186	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		678.00000	0,638	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		632.00000	0,660	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		128.00000	0,112	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,517.00000	1,560	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		13.00000	0,012	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,506.00000	2,550	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		2.00000	0,002	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,746.00000	9,702	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,746.00000	7,702	34.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,896.00000	9,852	35.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,896.00000	7,852	35.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,146.00000	10,102	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,146.00000	8,102	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,146.00000	6,102	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,002	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,148.00000	4,104	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		86.00000	0,087	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,232.00000	1,189	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		279.00000	0,288	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		425.00000	0,390	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		906.00000	0,942	15.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		52.00000	0,044	15.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,861.00000	1,905	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		7.00000	0,007	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,046.00000	10,002	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,046.00000	8,002	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,996.00000	9,952	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,996.00000	7,952	35.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,946.00000	9,902	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,946.00000	7,902	35.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,846.00000	9,802	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,846.00000	7,802	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,696.00000	9,652	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,696.00000	7,652	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,646.00000	9,602	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,646.00000	7,602	34.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,546.00000	9,502	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,546.00000	7,502	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	29.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,547.00000	5,503	29.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		4.00000	0,004	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,550.00000	3,506	25.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		57.00000	0,057	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,603.00000	1,559	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		171.00000	0,175	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		717.00000	0,677	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		597.00000	0,624	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		143.00000	0,126	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,469.00000	1,511	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		15.00000	0,013	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,456.00000	2,501	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2.00000	0,003	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,396.00000	9,352	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,396.00000	7,352	33.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,397.00000	5,353	28.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		2.00000	0,001	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,398.00000	4,353	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		5.00000	0,005	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,401.00000	3,357	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		21.00000	0,022	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,417.00000	2,374	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		66.00000	0,066	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,462.00000	1,418	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		205.00000	0,211	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		601.00000	0,563	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		705.00000	0,736	15.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		101.00000	0,088	15.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,615.00000	1,658	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		11.00000	0,010	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,606.00000	2,650	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	0,002	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		30.00000	0,031	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,176.00000	2,133	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,996.00000	5,952	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,997.00000	4,953	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,002	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,998.00000	3,954	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		9.00000	0,009	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,005.00000	2,961	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		37.00000	0,037	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,033.00000	1,989	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		101.00000	0,103	19.78	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,097.00000	1,055	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		335.00000	0,351	16.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		331.00000	0,303	16.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,037.00000	1,078	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		33.00000	0,030	15.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,010.00000	2,053	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		6.00000	0,005	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,000	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,747.00000	5,702	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	0,001	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,747.00000	4,703	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	0,003	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,749.00000	3,705	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		13.00000	0,013	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,759.00000	2,715	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		47.00000	0,047	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,793.00000	1,749	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		135.00000	0,138	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		881.00000	0,840	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		468.00000	0,490	15.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		214.00000	0,192	15.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,275.00000	1,317	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		21.00000	0,019	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,257.00000	2,302	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		3.00000	0,004	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,846.00000	5,802	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,847.00000	4,803	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		3.00000	0,003	25.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,849.00000	3,805	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		11.00000	0,011	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,857.00000	2,813	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		43.00000	0,042	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,889.00000	1,844	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		120.00000	0,122	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		966.00000	0,924	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		411.00000	0,431	16.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		257.00000	0,233	16.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,179.00000	1,221	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		25.00000	0,023	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,158.00000	2,202	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		4.00000	0,004	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,647.00000	5,603	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,647.00000	4,603	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		4.00000	0,004	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,650.00000	3,606	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		15.00000	0,015	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,661.00000	2,617	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		52.00000	0,051	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,698.00000	1,653	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		152.00000	0,155	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		798.00000	0,757	18.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		530.00000	0,555	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		176.00000	0,157	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,372.00000	1,414	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		18.00000	0,016	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,357.00000	2,401	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	0,003	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,946.00000	5,902	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,947.00000	4,903	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	0,002	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,948.00000	3,904	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		10.00000	0,010	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,956.00000	2,912	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		39.00000	0,039	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,985.00000	1,941	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		107.00000	0,109	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,053.00000	1,011	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		359.00000	0,376	16.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		305.00000	0,278	16.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,084.00000	1,125	15.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		30.00000	0,027	15.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,059.00000	2,103	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		5.00000	0,005	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,046.00000	6,002	30.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	28.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,047.00000	5,003	28.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,002	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,048.00000	4,004	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		9.00000	0,008	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,055.00000	3,010	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		35.00000	0,035	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,081.00000	2,037	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		96.00000	0,097	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,142.00000	1,099	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		315.00000	0,327	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		361.00000	0,329	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		993.00000	1,031	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		39.00000	0,033	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,960.00000	2,004	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		6.00000	0,006	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,896.00000	5,852	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,897.00000	4,853	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		3.00000	0,002	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,899.00000	3,854	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		11.00000	0,011	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,907.00000	2,863	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	15/03/2010	Foreign Exchange Future	13.80	Call		41.00000	0,041	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,937.00000	1,893	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		114.00000	0,115	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,010.00000	0,967	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		385.00000	0,403	16.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		281.00000	0,255	16.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,132.00000	1,173	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		28.00000	0,025	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,109.00000	2,153	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		5.00000	0,005	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,000	29.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,797.00000	5,752	29.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,797.00000	4,753	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,003	25.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,799.00000	3,755	25.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		12.00000	0,012	24.54	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,808.00000	2,764	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		45.00000	0,044	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,841.00000	1,796	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		127.00000	0,130	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		923.00000	0,882	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		439.00000	0,460	15.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		235.00000	0,212	15.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,227.00000	1,269	16.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		23.00000	0,021	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,208.00000	2,252	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	0,004	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,697.00000	5,653	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,697.00000	4,653	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	0,003	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,699.00000	3,655	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		14.00000	0,014	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,710.00000	2,666	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		49.00000	0,049	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,745.00000	1,701	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		143.00000	0,146	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		839.00000	0,798	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		499.00000	0,522	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		195.00000	0,174	15.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,323.00000	1,365	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		19.00000	0,017	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,307.00000	2,351	21.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	0,003	21.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,597.00000	5,553	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,597.00000	4,553	27.07	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	15/03/2010	Foreign Exchange Future	15.50	Call		4.00000	0,004	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,600.00000	3,556	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		16.00000	0,016	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,612.00000	2,568	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		161.00000	0,165	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		757.00000	0,717	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		563.00000	0,589	15.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		159.00000	0,141	15.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,420.00000	1,463	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		16.00000	0,015	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,407.00000	2,451	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		3.00000	0,003	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		54.00000	0,054	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,650.00000	1,606	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,696.00000	8,652	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,696.00000	6,652	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,304.00000	3,349	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,001	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,596.00000	8,552	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,596.00000	6,552	31.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,404.00000	3,449	26.11	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	8.50	Put		0.00000	0,001	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,646.00000	8,602	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,646.00000	6,602	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,354.00000	3,399	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,001	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,896.00000	8,852	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,896.00000	6,852	32.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,105.00000	3,149	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,001	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,996.00000	8,952	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,996.00000	6,952	32.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,005.00000	3,049	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,001	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,946.00000	8,902	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,946.00000	6,902	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,055.00000	3,099	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,001	25.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,046.00000	9,002	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,046.00000	7,002	32.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,955.00000	2,999	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,001	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,196.00000	9,152	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,196.00000	7,152	33.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,197.00000	5,153	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		7.00000	0,007	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,203.00000	3,159	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,805.00000	2,850	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,002	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,246.00000	9,202	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,246.00000	7,202	33.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,247.00000	5,203	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		6.00000	0,006	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,252.00000	3,208	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	35.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,146.00000	9,102	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,146.00000	7,102	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,147.00000	5,103	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		7.00000	0,007	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,153.00000	3,109	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,855.00000	2,900	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,002	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,446.00000	8,402	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,446.00000	6,402	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,447.00000	4,403	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		20.00000	0,020	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,466.00000	2,422	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,554.00000	3,599	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,001	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,954.00000	3,998	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,905.00000	2,949	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,001	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,904.00000	3,948	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.54	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	7.85	Call		4,054.00000	4,098	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,854.00000	3,898	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	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,746.00000	8,702	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,746.00000	6,702	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,254.00000	3,299	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,001	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,754.00000	3,798	27.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	27.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,296.00000	8,252	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,296.00000	6,252	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		2.00000	0,002	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,298.00000	4,254	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		25.00000	0,025	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,321.00000	2,277	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,704.00000	3,748	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,546.00000	8,502	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,546.00000	6,502	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,547.00000	4,503	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		17.00000	0,017	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,563.00000	2,519	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,454.00000	3,499	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,001	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,796.00000	8,752	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,796.00000	6,752	32.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,204.00000	3,249	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,001	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,496.00000	8,452	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,496.00000	6,452	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,497.00000	4,453	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		19.00000	0,019	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,515.00000	2,471	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,504.00000	3,549	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,001	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,846.00000	8,802	35.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,846.00000	6,802	32.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,155.00000	3,199	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,001	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.14930	12.10240		17.14	14,712,802.30	1,211	12,403.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,949.00000	9,901	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		3.00000	0,003	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,951.00000	7,904	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,248.00000	10,201	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,250.00000	8,203	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,749.00000	9,702	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	0,003	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,751.00000	7,704	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		9.00000	0,009	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,757.00000	5,710	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		53.00000	0,053	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,801.00000	3,754	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,599.00000	9,552	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	0,003	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,601.00000	7,554	27.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		10.00000	0,010	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,608.00000	5,561	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		57.00000	0,057	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,655.00000	3,608	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,499.00000	9,452	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	0,003	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,501.00000	7,454	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		199.00000	0,200	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,697.00000	1,651	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		386.00000	0,393	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		884.00000	0,844	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,565.00000	1,606	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		63.00000	0,057	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,517.00000	2,564	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		15.00000	0,015	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,299.00000	9,252	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		4.00000	0,004	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,302.00000	7,255	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,349.00000	9,302	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		4.00000	0,003	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,352.00000	7,304	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		430.00000	0,437	17.89	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		778.00000	0,738	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		900.00000	0,926	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		248.00000	0,227	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,700.00000	1,743	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		48.00000	0,044	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,665.00000	2,712	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		13.00000	0,013	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,799.00000	9,752	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		8.00000	0,008	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,806.00000	5,759	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		52.00000	0,051	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,850.00000	3,802	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,998.00000	9,951	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		3.00000	0,003	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,001.00000	7,954	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		7.00000	0,007	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,005.00000	5,958	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,148.00000	10,101	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,150.00000	8,103	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		496.00000	0,506	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		644.00000	0,607	17.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,035.00000	1,064	15.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		183.00000	0,165	15.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,885.00000	1,929	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		33.00000	0,030	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,198.00000	10,151	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,200.00000	8,153	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,000.00000	1,028	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		198.00000	0,179	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,838.00000	1,882	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		36.00000	0,033	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,098.00000	10,051	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		3.00000	0,003	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,101.00000	8,054	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		139.00000	0,139	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,237.00000	2,190	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		257.00000	0,259	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,355.00000	1,310	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		514.00000	0,525	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		612.00000	0,576	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,070.00000	1,101	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		168.00000	0,152	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,932.00000	1,976	16.50	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	10.20	Put		30.00000	0,027	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,048.00000	10,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	0,006	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,055.00000	6,007	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		45.00000	0,045	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,093.00000	4,046	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,899.00000	9,852	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,003	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,901.00000	7,854	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,849.00000	9,802	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,003	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,851.00000	7,804	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		8.00000	0,008	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,856.00000	5,809	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		50.00000	0,050	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,898.00000	3,851	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,699.00000	9,652	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	0,003	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,701.00000	7,654	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		9.00000	0,009	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,707.00000	5,660	25.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		55.00000	0,054	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,753.00000	3,705	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		697.00000	0,716	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		395.00000	0,367	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,391.00000	1,430	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		89.00000	0,081	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,320.00000	2,367	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		18.00000	0,018	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,649.00000	9,602	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	0,003	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,651.00000	7,604	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,549.00000	9,502	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	0,003	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,551.00000	7,504	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		193.00000	0,194	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,741.00000	1,695	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		779.00000	0,801	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		327.00000	0,302	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,521.00000	1,562	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		69.00000	0,063	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,449.00000	9,402	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	0,003	27.28	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	19.55	Put		7,451.00000	7,404	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		7.00000	0,007	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,955.00000	5,908	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		19.00000	0,019	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,967.00000	4,920	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		48.00000	0,048	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,996.00000	3,949	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		82.00000	0,082	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,030.00000	2,983	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		205.00000	0,206	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,653.00000	1,607	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		400.00000	0,407	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		848.00000	0,808	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		838.00000	0,862	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		286.00000	0,263	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,610.00000	1,651	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		58.00000	0,052	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,567.00000	2,613	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		15.00000	0,014	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		134.00000	0,135	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,282.00000	2,236	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	0,005	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,503.00000	6,456	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		30.00000	0,030	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,528.00000	4,481	25.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		61.00000	0,060	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,559.00000	3,511	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		553.00000	0,566	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		551.00000	0,517	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,144.00000	1,178	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		142.00000	0,129	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	0,005	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,403.00000	6,356	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		293.00000	0,297	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,191.00000	1,148	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		598.00000	0,613	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		496.00000	0,464	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,224.00000	1,260	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		122.00000	0,111	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,124.00000	2,170	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		22.00000	0,021	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		6.00000	0,006	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,104.00000	6,057	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		17.00000	0,017	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,115.00000	5,068	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		43.00000	0,043	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,141.00000	4,094	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		76.00000	0,075	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,174.00000	3,126	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		187.00000	0,188	21.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,785.00000	1,739	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		360.00000	0,366	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		958.00000	0,917	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		751.00000	0,772	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		349.00000	0,323	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,477.00000	1,517	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		75.00000	0,068	16.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,419.00000	2,465	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		17.00000	0,016	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		671.00000	0,689	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		419.00000	0,390	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,348.00000	1,386	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		96.00000	0,087	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,271.00000	2,318	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		19.00000	0,019	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		11.00000	0,011	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,559.00000	5,512	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		28.00000	0,028	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,576.00000	4,529	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		265.00000	0,268	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,313.00000	1,269	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		533.00000	0,544	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		581.00000	0,545	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,979.00000	2,024	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		27.00000	0,025	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	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	0,005	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,453.00000	6,406	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		31.00000	0,031	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,479.00000	4,432	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		62.00000	0,062	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,510.00000	3,463	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		152.00000	0,152	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,100.00000	2,053	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		284.00000	0,287	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,232.00000	1,188	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		575.00000	0,589	17.01	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		523.00000	0,490	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,183.00000	1,219	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		131.00000	0,120	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,075.00000	2,121	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		23.00000	0,022	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		6.00000	0,005	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,354.00000	6,306	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		13.00000	0,013	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,361.00000	5,314	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		34.00000	0,034	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,382.00000	4,335	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		66.00000	0,065	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,414.00000	3,366	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		303.00000	0,307	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,151.00000	1,108	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		621.00000	0,637	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		469.00000	0,438	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,265.00000	1,302	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		113.00000	0,103	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,173.00000	2,219	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		21.00000	0,020	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		314.00000	0,318	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,112.00000	1,069	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		645.00000	0,663	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		443.00000	0,414	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,222.00000	2,269	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		20.00000	0,020	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		6.00000	0,006	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,154.00000	6,107	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		16.00000	0,016	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,164.00000	5,117	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		41.00000	0,041	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,189.00000	4,142	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		73.00000	0,073	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,221.00000	3,174	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		348.00000	0,353	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		996.00000	0,954	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		723.00000	0,743	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		371.00000	0,344	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,434.00000	1,473	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		82.00000	0,074	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,370.00000	2,416	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		18.00000	0,017	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		182.00000	0,182	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,830.00000	1,783	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		7.00000	0,007	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,905.00000	5,858	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		20.00000	0,020	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,918.00000	4,871	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		49.00000	0,049	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,947.00000	3,900	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		85.00000	0,085	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,983.00000	2,936	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		218.00000	0,220	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,566.00000	1,521	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		10.00000	0,010	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,658.00000	5,611	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		26.00000	0,026	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,674.00000	4,627	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		56.00000	0,056	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,704.00000	3,657	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		98.00000	0,098	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,746.00000	2,699	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		248.00000	0,251	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,396.00000	1,352	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		12.00000	0,012	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,460.00000	5,413	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		966.00000	0,994	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		214.00000	0,195	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,792.00000	1,835	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		40.00000	0,036	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,764.00000	2,811	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		12.00000	0,012	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		14.00000	0,014	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,312.00000	5,265	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		36.00000	0,036	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,334.00000	4,287	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		122.00000	0,122	22.60	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,420.00000	2,373	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		933.00000	0,959	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		231.00000	0,210	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,746.00000	1,789	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		44.00000	0,040	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		33.00000	0,033	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,431.00000	4,384	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		64.00000	0,064	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,462.00000	3,415	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		115.00000	0,115	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,513.00000	2,466	22.79	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	13.50	Call		212.00000	0,213	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,610.00000	1,564	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		415.00000	0,422	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		813.00000	0,773	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		869.00000	0,894	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		267.00000	0,245	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,655.00000	1,697	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		53.00000	0,048	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,616.00000	2,663	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		14.00000	0,014	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	0,003	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,801.00000	7,754	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		6.00000	0,006	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,304.00000	6,257	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		22.00000	0,022	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,820.00000	4,773	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		68.00000	0,067	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,366.00000	3,318	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		166.00000	0,166	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,964.00000	1,917	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		445.00000	0,454	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		743.00000	0,705	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,306.00000	1,344	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		104.00000	0,095	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,715.00000	2,761	19.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		13.00000	0,012	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,204.00000	4,251	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		157.00000	0,157	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,055.00000	2,008	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		3.00000	0,003	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,051.00000	8,004	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	0,005	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,553.00000	6,506	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		18.00000	0,018	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,066.00000	5,019	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		59.00000	0,059	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,607.00000	3,560	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		143.00000	0,144	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,191.00000	2,145	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		373.00000	0,379	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		921.00000	0,880	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,107.00000	1,138	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		155.00000	0,139	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,468.00000	2,515	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		16.00000	0,016	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,956.00000	4,002	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,003	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,500.00000	8,453	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		4.00000	0,004	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,002.00000	6,955	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		11.00000	0,011	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,509.00000	5,462	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		47.00000	0,046	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,045.00000	3,997	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		108.00000	0,108	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,606.00000	2,559	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		274.00000	0,277	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,272.00000	1,228	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		808.00000	0,831	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		306.00000	0,282	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,026.00000	2,073	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		24.00000	0,024	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,508.00000	3,554	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,005	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	0,006	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,204.00000	6,157	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		15.00000	0,015	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,213.00000	5,166	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		39.00000	0,039	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,237.00000	4,190	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		71.00000	0,071	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,269.00000	3,222	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		130.00000	0,131	22.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,328.00000	2,282	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		176.00000	0,177	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,874.00000	1,828	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		240.00000	0,242	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,438.00000	1,393	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		336.00000	0,341	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,034.00000	0,992	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		478.00000	0,488	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		676.00000	0,639	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		148.00000	0,148	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,146.00000	2,099	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	0,006	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,254.00000	6,207	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		14.00000	0,014	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,262.00000	5,215	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		37.00000	0,038	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,285.00000	4,239	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		69.00000	0,069	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,317.00000	3,270	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		171.00000	0,171	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,919.00000	1,872	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		233.00000	0,235	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,481.00000	1,436	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		325.00000	0,329	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,073.00000	1,030	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
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		462.00000	0,470	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		710.00000	0,671	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		161.00000	0,162	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,009.00000	1,963	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		12.00000	0,012	25.48	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,410.00000	5,363	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		226.00000	0,227	20.27	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,524.00000	1,478	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		126.00000	0,126	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,374.00000	2,327	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,700.00000	8,652	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		5.00000	0,005	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,703.00000	6,656	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		25.00000	0,025	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,723.00000	4,676	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		95.00000	0,095	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,793.00000	2,746	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,309.00000	3,356	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	0,007	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,600.00000	8,553	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	0,005	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,603.00000	6,556	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		27.00000	0,027	25.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,625.00000	4,578	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		101.00000	0,101	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,699.00000	2,652	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,408.00000	3,455	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	0,006	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,650.00000	8,603	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		5.00000	0,005	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,653.00000	6,606	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,359.00000	3,405	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,006	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,899.00000	8,852	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	0,004	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,902.00000	6,855	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,111.00000	3,157	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	0,008	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,999.00000	8,952	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		18.00000	0,018	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,016.00000	4,969	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		80.00000	0,080	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,078.00000	3,031	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,012.00000	3,058	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		10.00000	0,009	20.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,949.00000	8,902	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	0,004	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,952.00000	6,905	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,061.00000	3,108	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		9.00000	0,009	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,049.00000	9,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	0,004	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,052.00000	7,005	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		78.00000	0,077	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,126.00000	3,078	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,962.00000	3,009	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	0,010	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,199.00000	9,152	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		4.00000	0,004	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,202.00000	7,155	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,814.00000	2,860	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	0,011	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,249.00000	9,202	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		4.00000	0,004	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,252.00000	7,205	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,149.00000	9,102	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		4.00000	0,004	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,152.00000	7,105	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,863.00000	2,910	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		11.00000	0,011	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,450.00000	8,403	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		111.00000	0,111	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,559.00000	2,512	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,557.00000	3,604	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,005	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,913.00000	2,959	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		11.00000	0,010	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,906.00000	3,952	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,003	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,055.00000	4,102	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,003	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,856.00000	3,903	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,004	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,749.00000	8,702	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		5.00000	0,005	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,753.00000	6,706	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		23.00000	0,024	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,771.00000	4,725	25.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		93.00000	0,092	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,841.00000	2,793	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,260.00000	3,306	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,007	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,550.00000	8,503	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		105.00000	0,105	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,653.00000	2,606	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,458.00000	3,505	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,006	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,756.00000	3,803	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,004	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,300.00000	8,253	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,707.00000	3,753	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,004	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,799.00000	8,752	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		5.00000	0,004	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,803.00000	6,755	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		90.00000	0,090	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,888.00000	2,841	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,210.00000	3,257	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,008	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,399.00000	9,352	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		4.00000	0,003	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,402.00000	7,354	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,849.00000	8,802	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	0,004	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,852.00000	6,805	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		21.00000	0,021	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,869.00000	4,822	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		87.00000	0,087	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,935.00000	2,888	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,160.00000	3,207	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	0,008	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,099.00000	9,052	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		4.00000	0,004	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,102.00000	7,055	26.79	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.35190	12.30480		17.57	9,881,520.00	800	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		588.00000	0,608	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,013.00000	0,986	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		570.00000	0,589	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,045.00000	1,017	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		608.00000	0,628	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		983.00000	0,956	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			0.08030	0.08030		25.27	0.00	0	1,364.00
¥ / R	On	15/03/2010	0.08	Call		363.00000	0,004	25.27	0.00	0	0.00
¥ / R	On	15/03/2010	0.08	Put		333.00000	0,003	25.27	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Call		112.00000	0,001	29.87	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Put		1,082.00000	0,011	29.87	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Call		1,051.00000	0,011	21.44	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Put		21.00000	0,000	21.44	0.00	0	0.00
¥ / R	On	14/06/2010			0.08180	0.08170		29.08	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Call		640.00000	0,006	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		470.00000	0,005	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		319.00000	0,003	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,149.00000	0,011	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,239.00000	0,012	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		69.00000	0,001	21.00	0.00	0	0.00
€ / R	On	15/03/2010			10.70070	10.70920		15.88	6,506,025.60	608	22,014.00
€ / R	On	15/03/2010	19.65	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	19.65	Put		8,941.00000	8,949	37.20	0.00	0	0.00
€ / R	On	15/03/2010	17.65	Call		0.00000	0,000	34.00	0.00	0	0.00
€ / R	On	15/03/2010	17.65	Put		6,941.00000	6,949	34.00	0.00	0	0.00
€ / R	On	15/03/2010	15.65	Call		0.00000	0,000	28.53	0.00	0	0.00
€ / R	On	15/03/2010	15.65	Put		4,941.00000	4,949	28.53	0.00	0	0.00
€ / R	On	15/03/2010	13.65	Call		6.00000	0,005	25.29	0.00	0	0.00
€ / R	On	15/03/2010	13.65	Put		2,947.00000	2,954	25.29	0.00	0	0.00
€ / R	On	15/03/2010	11.65	Call		85.00000	0,079	19.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,026.00000	1,028	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		321.00000	0,313	15.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		262.00000	0,262	15.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,078.00000	1,069	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		19.00000	0,018	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,062.00000	2,053	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		3.00000	0,002	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,060.00000	3,051	26.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	26.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,191.00000	9,199	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,191.00000	7,199	34.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,291.00000	9,299	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,291.00000	7,299	35.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,041.00000	9,049	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,041.00000	7,049	34.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		32.00000	0,028	24.04	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,923.00000	1,927	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,841.00000	8,849	37.20	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	17.55	Call		0.00000	0,000	33.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,841.00000	6,849	33.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,841.00000	4,849	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		7.00000	0,006	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,848.00000	2,855	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		96.00000	0,089	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		937.00000	0,938	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		375.00000	0,367	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		216.00000	0,216	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,174.00000	1,166	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		15.00000	0,015	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,161.00000	2,153	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,002	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,159.00000	3,151	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,691.00000	8,699	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,691.00000	6,699	33.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	0,000	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,692.00000	4,699	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		10.00000	0,008	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,701.00000	2,707	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		116.00000	0,109	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		807.00000	0,808	18.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		466.00000	0,458	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		157.00000	0,157	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,320.00000	1,312	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		11.00000	0,011	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,311.00000	2,302	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,001	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,309.00000	3,301	26.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	26.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,741.00000	8,749	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,741.00000	6,749	33.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	0,000	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,742.00000	4,749	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		9.00000	0,007	25.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,750.00000	2,756	25.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		109.00000	0,102	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		850.00000	0,851	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		435.00000	0,426	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		176.00000	0,175	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,271.00000	1,263	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		12.00000	0,012	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,261.00000	2,252	21.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,001	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	15/03/2010	Foreign Exchange Future	7.45	Call		3,259.00000	3,251	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,091.00000	9,099	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,091.00000	7,099	34.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,341.00000	9,349	37.20	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		7,341.00000	7,349	35.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,391.00000	9,399	37.20	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		7,391.00000	7,399	35.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,241.00000	9,249	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,241.00000	7,249	34.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,141.00000	9,149	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,141.00000	7,149	34.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,991.00000	8,999	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,991.00000	6,999	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,891.00000	8,899	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,891.00000	6,899	33.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,891.00000	4,899	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		7.00000	0,006	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,898.00000	2,905	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		90.00000	0,084	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		981.00000	0,983	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		347.00000	0,339	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		238.00000	0,238	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,126.00000	1,117	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		17.00000	0,016	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,111.00000	2,103	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,002	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,110.00000	3,101	26.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	26.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,791.00000	8,799	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,791.00000	6,799	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,641.00000	8,649	37.20	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	17.35	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,641.00000	6,649	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	0,000	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,642.00000	4,649	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		2.00000	0,002	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,643.00000	3,651	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		10.00000	0,009	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,651.00000	2,658	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		40.00000	0,035	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,681.00000	1,684	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		123.00000	0,116	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		764.00000	0,765	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		500.00000	0,491	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		141.00000	0,140	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,369.00000	1,360	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		10.00000	0,009	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,361.00000	2,352	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,001	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,359.00000	3,351	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,791.00000	4,799	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,792.00000	3,800	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		8.00000	0,007	25.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,799.00000	2,806	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		35.00000	0,030	23.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,826.00000	1,829	23.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		102.00000	0,095	19.31	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		893.00000	0,894	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		404.00000	0,396	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		195.00000	0,195	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,223.00000	1,214	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		14.00000	0,013	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,211.00000	2,202	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,001	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,209.00000	3,201	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,991.00000	4,999	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,992.00000	4,000	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		6.00000	0,005	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,997.00000	3,004	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		30.00000	0,025	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,021.00000	2,024	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		80.00000	0,074	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,071.00000	1,073	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		296.00000	0,288	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		287.00000	0,287	15.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,030.00000	1,021	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		21.00000	0,020	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,012.00000	2,003	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		3.00000	0,002	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,010.00000	3,001	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,041.00000	5,049	28.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,042.00000	4,050	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		5.00000	0,004	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,046.00000	3,053	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		27.00000	0,023	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,068.00000	2,072	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		76.00000	0,069	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,117.00000	1,118	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		276.00000	0,269	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		317.00000	0,318	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		984.00000	0,975	15.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		25.00000	0,024	15.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,962.00000	1,954	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		3.00000	0,003	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,960.00000	2,951	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,241.00000	5,249	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	26.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,242.00000	4,250	26.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		4.00000	0,003	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,245.00000	3,252	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		20.00000	0,017	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,261.00000	2,266	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		61.00000	0,055	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,302.00000	1,304	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		210.00000	0,202	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		451.00000	0,451	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		807.00000	0,799	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		48.00000	0,048	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,764.00000	1,755	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		5.00000	0,004	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,760.00000	2,751	24.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	24.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,291.00000	5,299	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	26.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,292.00000	4,300	26.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		3.00000	0,003	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,294.00000	3,302	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		18.00000	0,016	24.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,309.00000	2,315	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		57.00000	0,052	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,348.00000	1,351	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		196.00000	0,189	17.17	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		487.00000	0,488	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		765.00000	0,756	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		56.00000	0,055	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,714.00000	1,705	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		5.00000	0,004	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,710.00000	2,701	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,141.00000	5,149	29.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,142.00000	4,150	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		4.00000	0,004	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,145.00000	3,153	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		23.00000	0,020	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,164.00000	2,169	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		68.00000	0,062	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,209.00000	1,211	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		241.00000	0,233	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		382.00000	0,382	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		894.00000	0,885	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		35.00000	0,034	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,863.00000	1,854	19.84	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	8.85	Put		4.00000	0,003	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,860.00000	2,851	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,091.00000	5,099	28.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,092.00000	4,100	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		5.00000	0,004	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,096.00000	3,103	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		25.00000	0,021	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,116.00000	2,120	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		72.00000	0,065	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,163.00000	1,164	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		258.00000	0,250	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		349.00000	0,349	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		939.00000	0,930	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		30.00000	0,029	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,912.00000	1,904	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		3.00000	0,003	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,910.00000	2,901	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,191.00000	5,199	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,192.00000	4,200	26.70	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	13.90	Call		4.00000	0,003	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,195.00000	3,202	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		22.00000	0,018	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,213.00000	2,217	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		64.00000	0,058	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,255.00000	1,257	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		225.00000	0,217	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		416.00000	0,416	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		851.00000	0,842	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		42.00000	0,041	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,813.00000	1,805	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		4.00000	0,004	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,810.00000	2,801	24.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	24.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,441.00000	5,449	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,442.00000	4,450	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		3.00000	0,002	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,444.00000	3,451	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		14.00000	0,012	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,455.00000	2,461	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		49.00000	0,044	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,490.00000	1,493	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		160.00000	0,153	17.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		601.00000	0,602	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		645.00000	0,636	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		86.00000	0,085	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,566.00000	1,557	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		7.00000	0,006	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,560.00000	2,552	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,341.00000	5,349	29.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	27.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,342.00000	4,350	27.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		3.00000	0,003	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,344.00000	3,352	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		17.00000	0,014	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,358.00000	2,363	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		54.00000	0,049	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,395.00000	1,398	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		183.00000	0,176	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		524.00000	0,525	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		724.00000	0,715	15.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		65.00000	0,064	15.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,665.00000	1,656	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		6.00000	0,005	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,660.00000	2,651	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	24.11	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	16.10	Call		0.00000	0,000	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,391.00000	5,399	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,392.00000	4,400	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		3.00000	0,002	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,394.00000	3,401	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		16.00000	0,013	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,407.00000	2,412	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		171.00000	0,164	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		562.00000	0,563	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		684.00000	0,675	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		75.00000	0,074	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,615.00000	1,606	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		6.00000	0,005	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,610.00000	2,602	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,001	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,491.00000	5,499	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,492.00000	4,500	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	0,002	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,493.00000	3,501	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		13.00000	0,011	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,504.00000	2,510	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		47.00000	0,041	22.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,538.00000	1,540	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		150.00000	0,143	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		641.00000	0,642	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		607.00000	0,598	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		98.00000	0,097	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,516.00000	1,508	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		7.00000	0,007	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,510.00000	2,502	23.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	23.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,541.00000	5,549	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,542.00000	4,550	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		2.00000	0,002	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,543.00000	3,551	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		12.00000	0,010	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,553.00000	2,559	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		44.00000	0,039	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,585.00000	1,588	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		140.00000	0,133	18.24	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		681.00000	0,682	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		570.00000	0,561	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		111.00000	0,110	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,467.00000	1,459	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		8.00000	0,008	17.84	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	8.25	Call		2,460.00000	2,452	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,001	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		52.00000	0,046	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,443.00000	1,445	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,441.00000	8,449	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,441.00000	6,449	32.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,559.00000	3,551	27.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	27.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,591.00000	8,599	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,591.00000	6,599	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	0,001	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,592.00000	4,600	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		11.00000	0,009	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,602.00000	2,608	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		132.00000	0,124	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		723.00000	0,723	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		534.00000	0,525	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		125.00000	0,124	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,418.00000	1,409	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		9.00000	0,008	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,410.00000	2,402	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		1.00000	0,001	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,409.00000	3,401	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,541.00000	8,549	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,541.00000	6,549	32.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,459.00000	3,451	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,391.00000	8,399	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,391.00000	6,399	32.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,609.00000	3,601	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,491.00000	8,499	37.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,491.00000	6,499	32.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,509.00000	3,501	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.88320	10.89100		16.55	0.00	0	12,937.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		192.00000	0,184	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,401.00000	1,401	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		220.00000	0,212	19.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,229.00000	1,229	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		205.00000	0,197	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,314.00000	1,314	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,410.00000	8,418	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		9.00000	0,007	29.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,418.00000	6,424	29.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		33.00000	0,029	27.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,442.00000	4,446	27.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		93.00000	0,087	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,502.00000	2,504	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		341.00000	0,334	17.79	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		750.00000	0,751	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		798.00000	0,794	15.97	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		207.00000	0,211	15.97	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,625.00000	1,618	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		34.00000	0,035	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,599.00000	2,591	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		8.00000	0,008	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,593.00000	3,585	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,710.00000	8,718	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		7.00000	0,005	29.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,716.00000	6,722	29.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		28.00000	0,024	28.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,737.00000	4,741	28.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		79.00000	0,073	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,788.00000	2,790	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		272.00000	0,264	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		981.00000	0,981	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		616.00000	0,612	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		325.00000	0,329	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,350.00000	1,344	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		59.00000	0,061	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,302.00000	2,294	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,011	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,294.00000	3,287	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		3.00000	0,004	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,810.00000	8,818	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		6.00000	0,005	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,815.00000	6,822	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		27.00000	0,023	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,836.00000	4,840	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		75.00000	0,069	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,884.00000	2,886	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		253.00000	0,245	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,062.00000	1,062	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		562.00000	0,559	16.35	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	10.70	Put		371.00000	0,376	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,261.00000	1,256	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		70.00000	0,073	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,203.00000	2,196	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		12.00000	0,013	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,195.00000	3,187	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,460.00000	8,468	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		9.00000	0,007	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,468.00000	6,474	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		32.00000	0,028	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,491.00000	4,495	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		91.00000	0,084	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,550.00000	2,551	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		328.00000	0,321	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		787.00000	0,788	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		765.00000	0,761	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		224.00000	0,228	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,578.00000	1,572	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		37.00000	0,039	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,549.00000	2,542	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		8.00000	0,009	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,543.00000	3,536	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,003	23.55	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	19.40	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,510.00000	8,518	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		8.00000	0,007	29.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,517.00000	6,524	29.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		31.00000	0,027	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,540.00000	4,544	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		88.00000	0,082	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,597.00000	2,599	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		316.00000	0,309	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		825.00000	0,826	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		734.00000	0,730	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		243.00000	0,247	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,532.00000	1,525	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		41.00000	0,042	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,500.00000	2,492	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		9.00000	0,009	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,494.00000	3,486	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,660.00000	8,668	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		7.00000	0,006	29.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,666.00000	6,673	29.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		29.00000	0,025	28.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,688.00000	4,692	28.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		81.00000	0,075	24.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,740.00000	2,742	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		282.00000	0,275	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		941.00000	0,942	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		644.00000	0,640	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		303.00000	0,307	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,395.00000	1,389	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		54.00000	0,056	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,351.00000	2,344	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		10.00000	0,011	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,344.00000	3,336	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		3.00000	0,003	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,560.00000	8,568	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		8.00000	0,006	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,567.00000	6,573	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		31.00000	0,026	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,590.00000	4,593	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		86.00000	0,079	24.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,645.00000	2,646	24.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		304.00000	0,297	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		863.00000	0,864	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		703.00000	0,699	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		262.00000	0,266	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,486.00000	1,479	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		45.00000	0,046	16.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,450.00000	2,443	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		9.00000	0,010	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,444.00000	3,436	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,610.00000	8,618	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		7.00000	0,006	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,616.00000	6,623	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		30.00000	0,026	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,639.00000	4,643	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		83.00000	0,077	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,692.00000	2,694	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		293.00000	0,285	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		902.00000	0,902	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		673.00000	0,669	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		282.00000	0,286	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,440.00000	1,434	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		49.00000	0,051	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,401.00000	2,393	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		10.00000	0,010	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,394.00000	3,386	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,960.00000	8,968	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		5.00000	0,004	29.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,964.00000	6,971	29.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		24.00000	0,021	28.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,983.00000	4,988	28.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		69.00000	0,063	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,028.00000	3,030	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		227.00000	0,220	19.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,186.00000	1,187	19.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		489.00000	0,486	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		448.00000	0,453	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,130.00000	1,127	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		89.00000	0,094	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,055.00000	2,048	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		14.00000	0,015	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,046.00000	3,038	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,910.00000	8,918	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		5.00000	0,004	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,914.00000	6,921	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		25.00000	0,021	28.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,934.00000	4,938	28.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		71.00000	0,065	24.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,980.00000	2,982	24.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		235.00000	0,228	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,144.00000	1,145	19.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		512.00000	0,509	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		421.00000	0,426	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,173.00000	1,169	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		82.00000	0,086	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,104.00000	2,097	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		13.00000	0,014	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,095.00000	3,088	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		4.00000	0,005	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,010.00000	9,017	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		5.00000	0,004	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,014.00000	7,021	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		24.00000	0,020	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,033.00000	5,037	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		67.00000	0,062	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,076.00000	3,079	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		469.00000	0,463	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		478.00000	0,480	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,090.00000	1,085	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		99.00000	0,102	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,007.00000	1,999	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		16.00000	0,016	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,996.00000	2,988	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		5.00000	0,005	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,059.00000	9,067	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	0,004	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,063.00000	7,071	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		23.00000	0,019	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,082.00000	5,086	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		65.00000	0,060	25.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,124.00000	3,127	25.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		212.00000	0,204	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,271.00000	1,271	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		450.00000	0,444	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		509.00000	0,511	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,051.00000	1,045	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		110.00000	0,112	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,958.00000	1,950	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		17.00000	0,017	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,946.00000	2,939	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		5.00000	0,006	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,860.00000	8,868	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	0,005	29.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,864.00000	6,872	29.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		26.00000	0,022	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,885.00000	4,889	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		73.00000	0,067	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,932.00000	2,934	24.78	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	14/06/2010	Foreign Exchange Future	11.75	Call		244.00000	0,236	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,103.00000	1,103	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		537.00000	0,534	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		396.00000	0,401	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,217.00000	1,212	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		76.00000	0,079	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,154.00000	2,146	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		13.00000	0,013	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,145.00000	3,137	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		4.00000	0,004	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,109.00000	9,117	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	0,004	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,113.00000	7,121	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		23.00000	0,019	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,132.00000	5,136	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		64.00000	0,058	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,173.00000	3,175	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		432.00000	0,426	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		541.00000	0,543	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,012.00000	1,007	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		121.00000	0,124	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,910.00000	1,902	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		19.00000	0,019	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,897.00000	2,889	21.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,259.00000	9,267	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	0,003	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,262.00000	7,270	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		21.00000	0,017	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,280.00000	5,284	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		59.00000	0,054	25.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,318.00000	3,321	25.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		186.00000	0,178	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,445.00000	1,445	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		384.00000	0,377	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		643.00000	0,644	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		901.00000	0,896	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		160.00000	0,163	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,767.00000	1,759	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		26.00000	0,026	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,748.00000	2,740	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		7.00000	0,007	20.41	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.06320	11.07150		16.87	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		425.00000	0,427	18.39	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,018.00000	1,029	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.24090	11.25010		17.19	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		40.00000	0,038	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,990.00000	8,997	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	13/12/2010	Foreign Exchange Future	18.20	Call		75.00000	0,072	29.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,025.00000	7,031	29.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		123.00000	0,119	26.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,073.00000	5,078	26.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		219.00000	0,217	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,169.00000	3,176	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		466.00000	0,469	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,416.00000	1,428	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		751.00000	0,758	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		701.00000	0,717	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,291.00000	1,296	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		241.00000	0,255	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,122.00000	2,119	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		72.00000	0,078	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,071.00000	3,063	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		21.00000	0,022	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		498.00000	0,502	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,298.00000	1,311	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		39.00000	0,037	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,039.00000	9,046	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		74.00000	0,071	29.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,074.00000	7,080	29.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		121.00000	0,118	26.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,121.00000	5,127	26.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		216.00000	0,213	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		3,216.00000	3,222	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		456.00000	0,459	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,456.00000	1,468	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		731.00000	0,738	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		731.00000	0,747	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,254.00000	1,260	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		254.00000	0,269	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,076.00000	2,073	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		76.00000	0,082	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,021.00000	3,014	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		21.00000	0,023	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		29.00000	0,028	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,729.00000	9,737	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		63.00000	0,061	30.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,763.00000	7,770	30.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		102.00000	0,099	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,802.00000	5,808	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		175.00000	0,171	24.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,875.00000	3,880	24.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		344.00000	0,344	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,044.00000	2,053	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		521.00000	0,525	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,221.00000	1,234	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		861.00000	0,868	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		561.00000	0,577	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,483.00000	1,486	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		183.00000	0,195	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,353.00000	2,348	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		53.00000	0,057	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		30.00000	0,029	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,630.00000	9,638	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		65.00000	0,062	30.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,665.00000	7,671	30.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		105.00000	0,101	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,705.00000	5,710	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		180.00000	0,176	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,780.00000	3,785	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		357.00000	0,357	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,957.00000	1,966	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		546.00000	0,551	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,146.00000	1,160	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		909.00000	0,916	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		509.00000	0,525	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,563.00000	1,565	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		163.00000	0,174	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,447.00000	2,441	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		47.00000	0,050	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		44.00000	0,042	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,794.00000	8,801	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		79.00000	0,076	29.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,829.00000	6,835	29.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		130.00000	0,126	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,880.00000	4,885	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		234.00000	0,232	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,984.00000	2,991	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		509.00000	0,513	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,259.00000	1,272	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		838.00000	0,845	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		588.00000	0,604	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,443.00000	1,447	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		193.00000	0,206	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,306.00000	2,302	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		56.00000	0,061	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,269.00000	3,260	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	0,019	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		42.00000	0,040	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,892.00000	8,899	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		77.00000	0,074	29.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,927.00000	6,933	29.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		126.00000	0,123	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,976.00000	4,982	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		226.00000	0,224	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,076.00000	3,083	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		487.00000	0,491	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,337.00000	1,350	19.03	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	11.10	Call		793.00000	0,800	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		643.00000	0,659	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,366.00000	1,370	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		216.00000	0,229	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,214.00000	2,210	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		64.00000	0,069	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,170.00000	3,162	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		20.00000	0,021	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		37.00000	0,035	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,187.00000	9,194	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		72.00000	0,069	29.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,222.00000	7,228	29.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		117.00000	0,113	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,267.00000	5,272	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		206.00000	0,203	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,356.00000	3,362	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		428.00000	0,430	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,578.00000	1,589	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		678.00000	0,684	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		828.00000	0,843	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,158.00000	1,165	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		308.00000	0,324	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,943.00000	1,941	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		93.00000	0,100	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,876.00000	2,869	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	0,028	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		35.00000	0,033	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,335.00000	9,342	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		69.00000	0,067	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,369.00000	7,376	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		112.00000	0,109	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,412.00000	5,418	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		196.00000	0,193	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,496.00000	3,502	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		402.00000	0,403	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,702.00000	1,712	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		630.00000	0,636	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		930.00000	0,945	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,069.00000	1,076	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		369.00000	0,385	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,813.00000	1,812	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		113.00000	0,121	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,732.00000	2,725	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		32.00000	0,034	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		46.00000	0,044	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,646.00000	8,653	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		82.00000	0,079	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,682.00000	6,688	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		135.00000	0,132	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,735.00000	4,741	26.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		247.00000	0,245	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,847.00000	2,854	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,417.00000	3,409	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	0,018	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		45.00000	0,043	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,695.00000	8,702	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		81.00000	0,078	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,731.00000	6,737	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		133.00000	0,130	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,783.00000	4,789	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		242.00000	0,240	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,892.00000	2,899	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		533.00000	0,538	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,183.00000	1,197	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		884.00000	0,892	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		534.00000	0,551	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,523.00000	1,525	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		173.00000	0,184	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,400.00000	2,395	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		50.00000	0,054	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,368.00000	3,359	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,018	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		44.00000	0,042	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,744.00000	8,751	30.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		80.00000	0,077	29.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,780.00000	6,786	29.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		131.00000	0,128	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,831.00000	4,837	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		238.00000	0,236	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,938.00000	2,945	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,318.00000	3,310	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		18.00000	0,019	18.90	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.41100	253.47700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			329.86000	333.22500			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			297.20900	297.77500			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			302.63400	303.21100			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			307.89500	312.89300			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.81090	6.81580		16.46	136,218.00	20	12,707.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,984.00000	7,989	47.31	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.22	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,984.00000	5,989	42.22	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.77	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,984.00000	3,989	32.77	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		1,986.00000	1,991	24.73	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,020.00000	1,015	19.06	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,004	19.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,016.00000	2,011	27.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,016.00000	3,011	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,016.00000	4,011	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,084.00000	8,089	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,084.00000	6,089	42.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,084.00000	4,089	33.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	0,002	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,086.00000	2,091	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		923.00000	0,918	18.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		7.00000	0,007	18.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,916.00000	1,911	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,916.00000	2,911	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,916.00000	3,911	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,134.00000	8,139	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	42.60	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	12.95	Put		6,134.00000	6,139	42.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,134.00000	4,139	33.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	0,002	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,136.00000	2,141	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		875.00000	0,870	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		9.00000	0,009	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,866.00000	1,861	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,866.00000	2,861	24.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,866.00000	3,861	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,034.00000	8,039	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	42.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,034.00000	6,039	42.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,034.00000	4,039	33.00	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		2,036.00000	2,041	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		971.00000	0,967	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	0,006	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,966.00000	1,961	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,966.00000	2,961	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,966.00000	3,961	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,934.00000	7,939	47.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	41.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,934.00000	5,939	41.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,934.00000	3,939	32.56	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		1,936.00000	1,941	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,070.00000	1,065	19.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,004	19.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,066.00000	2,061	27.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,066.00000	3,061	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,066.00000	4,061	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,634.00000	7,639	46.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,634.00000	5,639	40.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.36	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	15/03/2010	Foreign Exchange Future	10.45	Put		3,634.00000	3,639	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		4.00000	0,004	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,638.00000	1,643	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,367.00000	1,363	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,002	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,366.00000	2,361	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,366.00000	3,361	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,366.00000	4,361	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,834.00000	7,839	46.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,834.00000	5,839	41.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,834.00000	3,839	32.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	0,003	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,837.00000	1,842	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,169.00000	1,164	20.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	20.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,166.00000	2,161	26.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,166.00000	3,161	23.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,166.00000	4,161	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,884.00000	7,889	47.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,884.00000	5,889	41.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,884.00000	3,889	32.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		3.00000	0,002	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,887.00000	1,891	24.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,119.00000	1,114	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,003	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,116.00000	2,111	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,116.00000	3,111	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,116.00000	4,111	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,784.00000	7,789	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,784.00000	5,789	41.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,784.00000	3,789	31.96	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		1,787.00000	1,792	23.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,218.00000	1,213	20.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,002	20.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,216.00000	2,211	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,216.00000	3,211	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,216.00000	4,211	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,734.00000	7,739	46.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,734.00000	5,739	41.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,734.00000	3,739	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	0,003	23.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,737.00000	1,742	23.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,268.00000	1,263	21.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	21.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,266.00000	2,261	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,266.00000	3,261	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,266.00000	4,261	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,684.00000	7,689	46.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,684.00000	5,689	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,684.00000	3,689	31.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		4.00000	0,004	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,688.00000	1,693	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,318.00000	1,313	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,316.00000	2,311	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,316.00000	3,311	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,316.00000	4,311	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,584.00000	7,589	46.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,584.00000	5,589	40.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,584.00000	3,589	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		5.00000	0,004	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,589.00000	1,593	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,417.00000	1,412	22.38	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		1.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,416.00000	2,411	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,416.00000	3,411	22.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,416.00000	4,411	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		733.00000	0,729	18.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		17.00000	0,018	18.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		827.00000	0,822	18.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		11.00000	0,011	18.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		780.00000	0,775	18.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		14.00000	0,014	18.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		142.00000	0,137	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		276.00000	0,276	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		179.00000	0,174	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		213.00000	0,213	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		228.00000	0,223	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		162.00000	0,162	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		357.00000	0,352	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		91.00000	0,091	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		431.00000	0,427	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		65.00000	0,066	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		512.00000	0,507	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		46.00000	0,046	17.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		598.00000	0,593	17.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		32.00000	0,032	17.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		687.00000	0,683	18.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		21.00000	0,022	18.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		642.00000	0,637	18.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		26.00000	0,026	18.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		99.00000	0,095	17.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		383.00000	0,384	17.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		126.00000	0,122	17.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		310.00000	0,311	17.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		159.00000	0,155	16.87	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		243.00000	0,244	16.87	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		200.00000	0,195	16.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		184.00000	0,184	16.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		257.00000	0,252	16.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		141.00000	0,141	16.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		322.00000	0,317	16.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		106.00000	0,106	16.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		393.00000	0,388	17.24	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		77.00000	0,077	17.24	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		471.00000	0,466	17.50	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		55.00000	0,055	17.50	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		554.00000	0,550	17.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Put		38.00000	0,039	17.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		288.00000	0,283	16.85	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	15/03/2010	Foreign Exchange Future	6.65	Put		122.00000	0,122	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,284.00000	8,289	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,284.00000	6,289	42.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,284.00000	4,289	34.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,285.00000	2,290	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,716.00000	1,711	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,716.00000	2,711	24.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,716.00000	3,711	22.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,234.00000	8,239	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,234.00000	6,239	42.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,234.00000	4,239	33.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	25.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,235.00000	2,240	25.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		112.00000	0,108	17.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		346.00000	0,347	17.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,766.00000	1,761	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,766.00000	2,761	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,766.00000	3,761	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,184.00000	8,189	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,184.00000	6,189	42.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,184.00000	4,189	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	0,001	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,186.00000	2,190	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,816.00000	1,811	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,816.00000	2,811	24.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,816.00000	3,811	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,334.00000	8,339	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,334.00000	6,339	43.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.42	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		4,334.00000	4,339	34.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,335.00000	2,340	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		88.00000	0,084	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		422.00000	0,423	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,666.00000	1,662	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,001	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,666.00000	2,661	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,666.00000	3,661	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,434.00000	8,439	47.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,434.00000	6,439	43.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,434.00000	4,439	34.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,435.00000	2,440	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		68.00000	0,066	18.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		502.00000	0,505	18.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,567.00000	1,562	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,566.00000	2,561	25.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,566.00000	3,561	22.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.85590	6.86120		16.88	0.00	0	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,739.00000	7,744	34.37	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		5,740.00000	5,745	30.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,742.00000	3,747	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		43.00000	0,042	24.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,782.00000	1,786	24.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		440.00000	0,436	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		179.00000	0,180	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,271.00000	1,266	17.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		10.00000	0,010	17.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,263.00000	2,257	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,261.00000	3,256	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		4,261.00000	4,256	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,689.00000	7,694	34.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,690.00000	5,695	30.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		3.00000	0,003	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,692.00000	3,697	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		45.00000	0,044	23.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,734.00000	1,738	23.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		471.00000	0,466	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		160.00000	0,160	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,320.00000	1,315	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		9.00000	0,009	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,313.00000	2,307	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		2.00000	0,001	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,311.00000	3,306	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		4,311.00000	4,306	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	34.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,639.00000	7,644	34.17	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		5,640.00000	5,645	30.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		4.00000	0,003	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,643.00000	3,647	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		47.00000	0,045	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,686.00000	1,689	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		502.00000	0,498	16.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		141.00000	0,142	16.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,369.00000	1,364	17.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		8.00000	0,008	17.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,362.00000	2,357	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,361.00000	3,356	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		4,361.00000	4,356	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		384.00000	0,380	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		223.00000	0,224	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,989.00000	7,994	34.87	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		5,990.00000	5,995	30.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,991.00000	3,996	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		35.00000	0,034	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,024.00000	2,028	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		310.00000	0,305	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		299.00000	0,299	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,026.00000	1,022	15.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		15.00000	0,016	15.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,014.00000	2,009	22.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	22.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,011.00000	3,006	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		4,011.00000	4,006	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,889.00000	7,894	34.67	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		5,890.00000	5,895	30.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		3.00000	0,002	26.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,892.00000	3,896	26.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		38.00000	0,037	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,927.00000	1,931	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		358.00000	0,353	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		247.00000	0,247	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,124.00000	1,119	16.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		13.00000	0,013	16.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,113.00000	2,108	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,111.00000	3,106	27.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,111.00000	4,106	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,039.00000	8,044	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,000	31.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,040.00000	6,044	31.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	26.91	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	14/06/2010	Foreign Exchange Future	10.90	Put		4,041.00000	4,046	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		33.00000	0,032	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,072.00000	2,076	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		290.00000	0,286	17.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		329.00000	0,330	17.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		980.00000	0,975	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		19.00000	0,019	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,964.00000	1,959	22.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	22.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,961.00000	2,956	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,961.00000	3,956	22.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,939.00000	7,944	34.77	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		5,940.00000	5,945	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,941.00000	3,946	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		36.00000	0,035	25.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,975.00000	1,979	25.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		334.00000	0,329	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		273.00000	0,273	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,075.00000	1,070	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		14.00000	0,014	15.70	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		2,064.00000	2,058	22.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,002	22.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,061.00000	3,056	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,061.00000	4,056	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,789.00000	7,794	34.47	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		5,790.00000	5,795	30.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	0,003	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,792.00000	3,797	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		41.00000	0,040	24.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,830.00000	1,834	24.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		412.00000	0,407	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		201.00000	0,201	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,222.00000	1,217	16.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		11.00000	0,011	16.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,213.00000	2,208	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,211.00000	3,206	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		4,211.00000	4,206	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,289.00000	8,294	34.87	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		6,289.00000	6,294	31.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,291.00000	4,296	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		23.00000	0,022	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,312.00000	2,316	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		209.00000	0,205	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		498.00000	0,499	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		761.00000	0,757	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		50.00000	0,051	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,716.00000	1,710	20.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		5.00000	0,004	20.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,712.00000	2,706	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,711.00000	3,706	24.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	24.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,239.00000	8,244	34.87	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		6,239.00000	6,244	31.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,241.00000	4,246	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		25.00000	0,024	25.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,264.00000	2,268	25.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		223.00000	0,219	17.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		462.00000	0,463	17.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		803.00000	0,799	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		42.00000	0,043	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,765.00000	1,760	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		4.00000	0,004	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,762.00000	2,756	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,761.00000	3,756	24.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,139.00000	8,144	34.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,139.00000	6,144	31.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,141.00000	4,146	27.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		29.00000	0,028	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,168.00000	2,172	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		255.00000	0,250	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		394.00000	0,394	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		890.00000	0,885	15.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		29.00000	0,029	15.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,865.00000	1,859	21.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		4.00000	0,003	21.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,862.00000	2,856	27.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,861.00000	3,856	23.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,089.00000	8,094	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	31.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,090.00000	6,094	31.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,091.00000	4,096	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		31.00000	0,030	25.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,120.00000	2,124	25.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		272.00000	0,267	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		361.00000	0,361	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		935.00000	0,930	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		24.00000	0,024	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,914.00000	1,909	21.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	21.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,912.00000	2,906	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,911.00000	3,906	23.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,339.00000	8,344	34.87	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		6,339.00000	6,344	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	27.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,341.00000	4,346	27.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		22.00000	0,021	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,361.00000	2,365	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		196.00000	0,192	18.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		535.00000	0,536	18.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		721.00000	0,716	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		60.00000	0,060	15.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,666.00000	1,661	19.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		5.00000	0,005	19.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,662.00000	2,656	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,661.00000	3,656	24.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,189.00000	8,194	34.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,189.00000	6,194	31.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,191.00000	4,196	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		27.00000	0,026	25.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,216.00000	2,220	25.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		238.00000	0,234	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		427.00000	0,428	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		846.00000	0,842	15.65	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		35.00000	0,036	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,815.00000	1,810	21.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		4.00000	0,004	21.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,812.00000	2,806	27.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,811.00000	3,806	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,389.00000	8,394	34.87	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		6,389.00000	6,394	31.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		2.00000	0,002	27.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,391.00000	4,396	27.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		20.00000	0,020	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,409.00000	2,414	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		184.00000	0,180	18.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		573.00000	0,574	18.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		681.00000	0,677	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		70.00000	0,071	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,616.00000	1,611	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		5.00000	0,005	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,612.00000	2,607	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		1.00000	0,001	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,611.00000	3,606	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	24.89	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	13/09/2010	Foreign Exchange Future			6.89710	6.90410		17.11	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		389.00000	0,384	17.13	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		392.00000	0,394	17.13	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.30700	130.42400			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.68500	132.80400			0.00	0	0.00
GOVI On	04/02/2010	GOVI			298.82400	299.39000		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		3,549.00000	0,260	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		49,649.00000	5,436	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			304.27800	304.85600		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		26,929.00000	2,480	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		76,369.00000	8,002	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			309.94400	310.53200		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		40,113.00000	3,777	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		90,793.00000	9,433	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			359.37600	362.55500			0.00	0	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	7.11000			0.00	0	2,500.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.08400	7.08400			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.05700	7.05700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.05600	7.05600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.06500	7.06500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.07800	7.07800			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.21900	7.21900			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.47700	7.47700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.82000	7.82000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.19400	8.19400			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.61000	8.61000			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			288.25500	288.81700			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			293.51600	294.08900			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.77100	7.75100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		56.00000	0,048	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		436.00000	0,459	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.60000	8.58100		5.25	9,768,434.06	77	6,816.00
R157	On	04/02/2010	Bond Future	7.75	Call		7.00000	0,005	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,217.00000	4,309	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.68400	8.66300		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,113.00000	1,065	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,889.00000	1,941	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.74200	8.72000		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,991.00000	1,935	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,855.00000	1,899	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.27800	9.23800		11.50	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		5.00000	0,003	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		9,621.00000	9,984	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.33400	9.29300		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		1,869.00000	1,722	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,559.00000	4,781	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.37700	9.33500		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,594.00000	3,406	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,355.00000	4,540	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.67700	8.65800		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		4,659.00000	4,734	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.76000	8.73900		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		732.00000	0,698	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,629.00000	1,674	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.81800	8.79600		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,864.00000	1,815	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,142.00000	1,171	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.26800	9.23900		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		2.00000	0,001	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,595.00000	5,745	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.35100	9.32000		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		985.00000	0,924	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,618.00000	2,713	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.41600	9.38300		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,909.00000	1,829	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,565.00000	2,647	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			9.26400	9.23500		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		2.00000	0,001	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		6,126.00000	6,290	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		371.00000	0,315	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,718.00000	1,826	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		21.00000	0,015	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,318.00000	4,476	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.34000	9.30900		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,096.00000	1,028	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,830.00000	2,934	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.39900	9.36700		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,173.00000	2,086	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,810.00000	2,896	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.73300	8.71400		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		3,970.00000	4,031	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.83900	8.81800		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		862.00000	0,828	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,067.00000	1,096	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.92000	8.89700		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,410.00000	1,372	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,119.00000	1,146	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.36300	9.33400		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		1.00000	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		6,615.00000	6,784	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.43800	9.40700		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,514.00000	1,430	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,415.00000	2,507	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.49700	9.46500		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,709.00000	2,610	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,514.00000	2,593	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.36200	9.32200		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		14.00000	0,009	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,163.00000	5,398	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.42700	9.38600		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,569.00000	1,455	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,379.00000	2,507	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.47900	9.43600		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,860.00000	2,721	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,488.00000	2,599	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.04300	9.00300		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		13,286.00000	13,594	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		7,069.00000	6,764	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		12.00000	0,014	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.08000	9.03900		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		903.00000	0,818	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,228.00000	5,455	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			9.10700	9.06500		14.75	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		2,284.00000	2,149	14.75	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		4,747.00000	4,931	14.75	0.00	0	0.00
TRT1	On	04/02/2010			295.13600	295.69300			0.00	0	100.00
TRT1	On	06/05/2010			300.52300	301.09100			0.00	0	0.00
Total for Derivatives :									97,983,558.86	9,923	285,112.00

j-Bonds

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011			7.72000	7.70000			0.00	0	0.00
R157	On	15/09/2015			8.57000	8.55000			0.00	0	0.00
R186	On	21/12/2026			9.25500	9.22000			0.00	0	0.00
R201	On	21/12/2014			8.65000	8.62500			0.00	0	0.00
R203	On	15/09/2017			9.24000	9.21000			0.00	0	0.00
R204	On	21/12/2018			9.24000	9.20500			0.00	0	0.00
R206	On	15/01/2014			8.69500	8.67500			0.00	0	0.00
R207	On	15/01/2020			9.34000	9.31000			0.00	0	0.00
R208	On	31/03/2021			9.33000	9.30000			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			9.03000	8.99000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							97,983,558.86	9,923	285,112.00