



Daily MTM Report

Daily summary for: 15/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.60040	7.59000		19.78	33,814,179.60	4,449	251,125.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,910.00000	8,900	40.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,910.00000	6,900	37.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,660.00000	8,650	40.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,660.00000	6,650	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		125.00000	0,125	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		785.00000	0,775	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		492.00000	0,497	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		152.00000	0,147	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,350.00000	1,360	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		10.00000	0,010	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,341.00000	2,351	27.56	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	5.25	Put		1.00000	0,001	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,340.00000	3,350	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,410.00000	8,400	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		671.00000	0,678	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		81.00000	0,078	19.52	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,595.00000	1,605	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	0,005	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,591.00000	2,601	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,590.00000	3,600	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,460.00000	8,450	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,460.00000	6,450	36.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,540.00000	3,550	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,560.00000	8,550	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,002	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,562.00000	4,552	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		560.00000	0,566	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		120.00000	0,116	19.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,448.00000	1,458	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		8.00000	0,008	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,440.00000	3,450	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,860.00000	8,850	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,860.00000	6,850	37.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,060.00000	9,050	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,060.00000	7,050	37.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		78.00000	0,077	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,138.00000	1,127	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,942.00000	1,952	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,940.00000	2,951	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,010.00000	9,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,010.00000	7,000	37.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,960.00000	8,950	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.54	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	14.55	Put		6,960.00000	6,950	37.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,760.00000	8,750	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,760.00000	6,750	37.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,810.00000	8,800	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,810.00000	6,800	37.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,710.00000	8,700	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,710.00000	6,700	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,301.00000	1,311	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		11.00000	0,011	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,291.00000	2,301	27.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,290.00000	3,300	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,610.00000	8,600	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,610.00000	6,600	36.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,510.00000	8,500	40.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,510.00000	6,500	36.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,011.00000	5,001	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,490.00000	3,500	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		134.00000	0,134	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		744.00000	0,734	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		525.00000	0,531	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		135.00000	0,131	19.61	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,399.00000	1,409	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		9.00000	0,009	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,391.00000	2,401	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,390.00000	3,400	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		111.00000	0,111	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		871.00000	0,861	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		429.00000	0,433	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		189.00000	0,183	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,252.00000	1,262	20.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		12.00000	0,012	20.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,241.00000	2,252	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,002	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,240.00000	3,250	31.27	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	4.35	Put		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,013.00000	1,022	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		23.00000	0,022	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,992.00000	2,002	25.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,002	25.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,990.00000	3,001	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		372.00000	0,375	19.71	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		232.00000	0,225	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,156.00000	1,165	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		16.00000	0,015	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,141.00000	2,152	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,002	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,140.00000	3,150	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		104.00000	0,104	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		914.00000	0,904	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		400.00000	0,403	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		210.00000	0,203	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,191.00000	2,202	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,002	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,190.00000	3,200	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,108.00000	1,117	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		18.00000	0,017	19.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,092.00000	2,102	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,090.00000	3,101	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,460.00000	5,450	34.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,060.00000	1,069	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		20.00000	0,019	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,042.00000	2,052	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,040.00000	3,051	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,612.00000	4,602	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		73.00000	0,073	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,183.00000	1,173	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		258.00000	0,260	20.27	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		368.00000	0,360	20.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		922.00000	0,931	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		32.00000	0,031	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,892.00000	1,903	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,003	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,890.00000	2,901	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		241.00000	0,243	20.52	0.00	0	10.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		401.00000	0,393	20.52	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		878.00000	0,887	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		38.00000	0,037	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,843.00000	1,853	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,003	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,840.00000	2,851	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		51.00000	0,050	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,511.00000	1,500	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		633.00000	0,640	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		93.00000	0,090	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,546.00000	1,556	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		6.00000	0,006	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,541.00000	2,551	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		211.00000	0,212	21.02	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		471.00000	0,462	21.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		793.00000	0,801	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		53.00000	0,051	19.46	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,744.00000	1,754	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,004	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,740.00000	2,751	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		59.00000	0,059	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,369.00000	1,359	26.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		751.00000	0,759	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		61.00000	0,059	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,694.00000	1,704	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	0,004	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		711.00000	0,718	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		71.00000	0,068	19.50	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,645.00000	1,655	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		5.00000	0,005	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,640.00000	2,651	29.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	29.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,510.00000	5,500	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,002	34.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,512.00000	4,502	34.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		596.00000	0,602	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		106.00000	0,102	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,497.00000	1,507	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		7.00000	0,007	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,491.00000	2,501	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,002	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,412.00000	4,402	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		460.00000	0,464	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		170.00000	0,164	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	39.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,810.00000	7,800	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,204.00000	1,214	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		14.00000	0,014	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,690.00000	2,701	30.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	30.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,190.00000	4,200	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,060.00000	8,050	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,061.00000	5,051	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		967.00000	0,976	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		27.00000	0,026	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,441.00000	2,451	28.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	28.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,940.00000	3,950	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		345.00000	0,348	19.73	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		255.00000	0,248	19.73	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		46.00000	0,046	27.51	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,606.00000	1,596	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,001	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,661.00000	4,651	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		320.00000	0,322	19.75	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		280.00000	0,272	19.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		296.00000	0,298	19.78	298.00	1	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		306.00000	0,298	19.78	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		32.00000	0,032	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,992.00000	1,982	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		35.00000	0,035	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,895.00000	1,885	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		276.00000	0,278	20.02	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		336.00000	0,328	20.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		197.00000	0,198	21.27	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		507.00000	0,498	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,861.00000	4,851	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		162.00000	0,162	22.02	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		622.00000	0,612	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,111.00000	5,101	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		118.00000	0,118	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		828.00000	0,818	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,001	34.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,761.00000	4,751	34.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		29.00000	0,029	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,089.00000	2,079	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		185.00000	0,185	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		545.00000	0,535	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	34.83	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	12.40	Put		4,811.00000	4,801	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		173.00000	0,173	21.77	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		583.00000	0,573	21.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		142.00000	0,143	22.52	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		702.00000	0,693	22.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,911.00000	4,901	34.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		17.00000	0,017	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,527.00000	2,517	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		19.00000	0,019	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,429.00000	2,419	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		22.00000	0,021	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,332.00000	2,321	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		152.00000	0,152	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		662.00000	0,652	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,311.00000	5,301	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		15.00000	0,015	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,625.00000	2,615	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		92.00000	0,092	24.26	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,002.00000	0,992	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,261.00000	5,251	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		98.00000	0,098	24.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		958.00000	0,948	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,361.00000	5,351	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		87.00000	0,087	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,047.00000	1,037	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,410.00000	5,400	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		12.00000	0,012	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,822.00000	2,812	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		14.00000	0,014	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,724.00000	2,714	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		82.00000	0,082	24.76	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,092.00000	1,082	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,560.00000	5,550	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		69.00000	0,069	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,229.00000	1,219	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,060.00000	6,050	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		53.00000	0,053	26.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,463.00000	1,453	26.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,660.00000	5,650	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		10.00000	0,010	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,970.00000	2,960	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		62.00000	0,062	26.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,322.00000	1,312	26.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,010.00000	6,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,760.00000	5,750	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		9.00000	0,009	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,069.00000	3,059	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		56.00000	0,056	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,416.00000	1,406	26.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,610.00000	5,600	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		11.00000	0,011	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,921.00000	2,911	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		66.00000	0,065	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,276.00000	1,265	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,910.00000	5,900	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		40.00000	0,040	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,750.00000	1,740	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		37.00000	0,036	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,847.00000	1,836	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,210.00000	6,200	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		31.00000	0,031	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,041.00000	2,031	29.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,410.00000	6,400	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	0,002	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,312.00000	4,302	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		24.00000	0,024	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,234.00000	2,224	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,560.00000	6,550	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	0,002	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,462.00000	4,452	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	0,002	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,362.00000	4,352	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,310.00000	6,300	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	0,003	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,213.00000	4,203	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		3.00000	0,003	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,113.00000	4,103	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		27.00000	0,027	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,137.00000	2,127	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,360.00000	6,350	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	0,003	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,263.00000	4,253	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		3.00000	0,003	34.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,163.00000	4,153	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	0,003	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,064.00000	4,053	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		4.00000	0,004	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,964.00000	3,954	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,710.00000	5,700	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		10.00000	0,010	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,020.00000	3,010	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		48.00000	0,048	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,558.00000	1,548	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,810.00000	5,800	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		7.00000	0,007	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,317.00000	3,307	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		8.00000	0,008	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,218.00000	3,208	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		9.00000	0,009	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,119.00000	3,109	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		44.00000	0,044	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,654.00000	1,644	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,860.00000	5,850	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		9.00000	0,008	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,169.00000	3,158	32.57	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	9.25	Call		42.00000	0,042	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,702.00000	1,692	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,960.00000	5,950	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		4.00000	0,004	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,864.00000	3,854	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	0,005	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,765.00000	3,755	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		5.00000	0,005	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,665.00000	3,655	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		6.00000	0,006	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,566.00000	3,556	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		6.00000	0,006	33.30	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,466.00000	3,456	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		7.00000	0,007	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,367.00000	3,357	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		8.00000	0,008	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,268.00000	3,258	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		38.00000	0,038	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,798.00000	1,788	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,110.00000	6,100	35.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		4.00000	0,004	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,014.00000	4,004	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		4.00000	0,004	34.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,914.00000	3,904	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	0,004	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,815.00000	3,804	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		5.00000	0,005	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,715.00000	3,705	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		5.00000	0,005	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,615.00000	3,605	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		6.00000	0,006	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,516.00000	3,506	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		34.00000	0,033	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,944.00000	1,933	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,961.00000	4,951	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		12.00000	0,011	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,872.00000	2,861	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		13.00000	0,013	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,773.00000	2,763	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		15.00000	0,014	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,675.00000	2,664	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		16.00000	0,016	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,576.00000	2,566	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		18.00000	0,018	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,478.00000	2,468	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		20.00000	0,020	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,380.00000	2,370	30.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		26.00000	0,026	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,186.00000	2,176	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,001	34.80	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,711.00000	4,701	34.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		23.00000	0,023	30.36	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,283.00000	2,273	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		4.00000	0,004	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,854.00000	3,844	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		7.00000	0,006	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,417.00000	3,406	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,010.00000	8,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,990.00000	4,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,960.00000	7,950	40.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,040.00000	4,050	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,110.00000	8,100	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,890.00000	3,900	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,210.00000	8,200	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		226.00000	0,227	20.77	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	7.80	Put		436.00000	0,427	20.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		835.00000	0,843	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		45.00000	0,043	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,793.00000	1,803	23.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,003	23.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,790.00000	2,801	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,790.00000	3,800	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,260.00000	8,250	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,260.00000	6,250	35.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,740.00000	3,750	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,310.00000	8,300	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,690.00000	3,700	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,860.00000	7,850	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,140.00000	4,150	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,910.00000	7,900	40.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,090.00000	4,100	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,160.00000	8,150	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,160.00000	6,150	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,840.00000	3,850	28.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,360.00000	8,350	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,640.00000	3,650	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.73220	7.72180		19.87	1,933,050.00	250	40,516.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		243.00000	0,244	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		921.00000	0,912	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,429.00000	8,419	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	0,007	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,435.00000	6,425	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,572.00000	3,583	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,479.00000	8,469	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	0,007	35.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,485.00000	6,475	35.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,523.00000	3,533	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,578.00000	8,568	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,878.00000	8,868	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,078.00000	9,068	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,003	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,081.00000	7,071	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		51.00000	0,050	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,129.00000	3,118	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,028.00000	9,018	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,003	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,031.00000	7,021	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		52.00000	0,052	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,080.00000	3,070	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,981.00000	1,991	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		9.00000	0,009	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,974.00000	2,984	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,978.00000	8,968	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,003	34.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,981.00000	6,971	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,778.00000	8,768	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,828.00000	8,818	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,728.00000	8,718	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,005	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,733.00000	6,723	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		568.00000	0,573	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		296.00000	0,291	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,313.00000	1,322	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		41.00000	0,040	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,277.00000	2,287	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,273.00000	3,283	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,628.00000	8,618	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	0,005	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,633.00000	6,623	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,405.00000	1,415	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		33.00000	0,033	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,376.00000	2,387	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,005	23.30	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	4.35	Call		3,373.00000	3,383	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,528.00000	8,518	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		686.00000	0,691	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		214.00000	0,209	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,499.00000	1,509	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		27.00000	0,027	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,473.00000	3,483	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		6.00000	0,006	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,584.00000	6,574	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		18.00000	0,018	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,096.00000	5,086	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		263.00000	0,265	22.15	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		841.00000	0,833	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		655.00000	0,660	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		233.00000	0,228	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,452.00000	1,462	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		30.00000	0,030	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,426.00000	2,436	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,423.00000	3,433	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		233.00000	0,234	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		961.00000	0,952	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		185.00000	0,185	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,213.00000	1,203	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,004	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,882.00000	6,872	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,004	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,832.00000	6,822	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		35.00000	0,035	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,863.00000	3,853	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,004	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,783.00000	6,772	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		192.00000	0,192	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,170.00000	1,160	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,089.00000	1,097	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		67.00000	0,065	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,030.00000	2,040	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,008	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,023.00000	3,034	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,002	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		224.00000	0,225	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,002.00000	0,993	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		541.00000	0,545	19.61	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		319.00000	0,313	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,228.00000	2,238	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	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		3,223.00000	3,233	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		16.00000	0,016	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,344.00000	5,334	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		27.00000	0,027	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,355.00000	4,345	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		44.00000	0,044	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,372.00000	3,362	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		215.00000	0,216	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,043.00000	1,034	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		515.00000	0,519	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		343.00000	0,337	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,222.00000	1,231	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		50.00000	0,049	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,178.00000	2,188	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,173.00000	3,183	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		16.00000	0,016	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,394.00000	5,384	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		26.00000	0,026	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,404.00000	4,394	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		43.00000	0,043	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,421.00000	3,411	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		207.00000	0,208	23.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,085.00000	1,076	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,177.00000	1,186	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		55.00000	0,054	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,129.00000	2,139	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,123.00000	3,134	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		15.00000	0,015	35.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,443.00000	5,433	35.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		42.00000	0,042	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,470.00000	3,460	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		199.00000	0,200	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,127.00000	1,118	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,133.00000	1,141	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		61.00000	0,059	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,079.00000	2,089	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,073.00000	3,084	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,002	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		14.00000	0,014	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,592.00000	5,582	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		23.00000	0,023	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,601.00000	4,591	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		39.00000	0,039	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,617.00000	3,607	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		178.00000	0,178	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,256.00000	1,246	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		406.00000	0,408	20.25	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		484.00000	0,476	20.25	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,007.00000	1,015	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		85.00000	0,083	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,932.00000	1,942	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	0,010	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,924.00000	2,934	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		388.00000	0,391	20.44	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		516.00000	0,509	20.44	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		968.00000	0,975	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		96.00000	0,093	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,883.00000	1,893	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,011	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,874.00000	2,884	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		14.00000	0,013	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,692.00000	5,681	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		38.00000	0,038	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,716.00000	3,706	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		165.00000	0,166	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,343.00000	1,334	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		371.00000	0,374	20.63	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		549.00000	0,542	20.63	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		929.00000	0,937	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		107.00000	0,105	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,834.00000	1,845	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		12.00000	0,013	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,824.00000	2,834	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		13.00000	0,013	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,791.00000	5,781	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		36.00000	0,036	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,814.00000	3,804	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		12.00000	0,012	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,990.00000	5,980	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		19.00000	0,019	34.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,997.00000	4,987	34.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		33.00000	0,033	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,011.00000	4,001	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		53.00000	0,053	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,031.00000	3,021	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		12.00000	0,012	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,940.00000	5,930	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		19.00000	0,019	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,947.00000	4,937	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		34.00000	0,034	32.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,962.00000	3,952	32.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		750.00000	0,756	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		178.00000	0,174	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,594.00000	1,604	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		22.00000	0,022	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,575.00000	2,586	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,004	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	0,012	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,890.00000	5,880	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		34.00000	0,034	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,912.00000	3,902	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		56.00000	0,056	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,934.00000	2,924	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		144.00000	0,144	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,522.00000	1,512	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		312.00000	0,314	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		690.00000	0,682	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		784.00000	0,790	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		162.00000	0,158	19.07	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,642.00000	1,651	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		20.00000	0,019	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,625.00000	2,635	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		13.00000	0,013	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,741.00000	5,731	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		37.00000	0,037	32.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,765.00000	3,755	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		355.00000	0,358	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		583.00000	0,576	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		891.00000	0,899	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		119.00000	0,117	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,786.00000	1,796	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	0,014	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,774.00000	2,785	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		14.00000	0,014	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,642.00000	5,632	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		23.00000	0,023	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,651.00000	4,641	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		38.00000	0,038	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,666.00000	3,656	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		159.00000	0,160	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,387.00000	1,378	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		171.00000	0,172	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,299.00000	1,290	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		16.00000	0,016	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,294.00000	5,284	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		28.00000	0,028	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,306.00000	4,296	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		154.00000	0,154	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,432.00000	1,422	24.80	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	7.00	Call		855.00000	0,862	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		133.00000	0,130	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,738.00000	1,748	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		16.00000	0,016	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		15.00000	0,015	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,493.00000	5,483	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		41.00000	0,041	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,519.00000	3,509	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		134.00000	0,135	25.56	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,612.00000	1,603	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		717.00000	0,723	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		195.00000	0,191	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,546.00000	1,556	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		24.00000	0,024	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,525.00000	2,536	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,004	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		30.00000	0,030	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,158.00000	4,148	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		130.00000	0,130	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,658.00000	1,648	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		149.00000	0,149	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,477.00000	1,467	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		625.00000	0,630	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		253.00000	0,248	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	33.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,779.00000	7,769	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		8.00000	0,008	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,286.00000	6,276	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		21.00000	0,021	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,799.00000	4,789	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		46.00000	0,045	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,324.00000	3,313	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,267.00000	1,276	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		45.00000	0,044	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,724.00000	2,735	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,003	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,222.00000	4,232	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,029.00000	8,019	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		6.00000	0,006	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,534.00000	6,524	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		40.00000	0,040	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,568.00000	3,558	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		275.00000	0,276	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		803.00000	0,794	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,047.00000	1,056	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		75.00000	0,074	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,476.00000	2,486	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,972.00000	3,983	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		126.00000	0,126	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,704.00000	1,694	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		491.00000	0,494	19.74	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		369.00000	0,362	19.74	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		24.00000	0,024	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,552.00000	4,542	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		29.00000	0,029	33.36	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,207.00000	4,197	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		139.00000	0,139	25.37	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,567.00000	1,557	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		122.00000	0,122	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,750.00000	1,740	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		467.00000	0,470	19.81	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		395.00000	0,388	19.81	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		25.00000	0,025	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,503.00000	4,493	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		105.00000	0,105	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,983.00000	1,973	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		111.00000	0,111	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,889.00000	1,879	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		444.00000	0,447	19.87	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		422.00000	0,415	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		102.00000	0,102	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,030.00000	2,020	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		108.00000	0,108	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,936.00000	1,926	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		114.00000	0,115	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,842.00000	1,833	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		424.00000	0,427	20.06	14,091.00	33	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		452.00000	0,445	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		21.00000	0,020	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,849.00000	4,838	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		299.00000	0,301	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		727.00000	0,719	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		19.00000	0,018	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,047.00000	5,036	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		55.00000	0,055	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,983.00000	2,973	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		58.00000	0,058	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,886.00000	2,876	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		61.00000	0,061	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,789.00000	2,779	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		253.00000	0,254	22.34	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		881.00000	0,872	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		20.00000	0,020	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,898.00000	4,888	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		60.00000	0,060	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,838.00000	2,828	29.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		63.00000	0,063	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,741.00000	2,731	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		286.00000	0,288	21.77	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		764.00000	0,756	21.77	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		22.00000	0,022	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,750.00000	4,740	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		65.00000	0,065	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,693.00000	2,683	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		69.00000	0,069	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,597.00000	2,587	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		74.00000	0,074	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,502.00000	2,492	28.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		78.00000	0,078	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,406.00000	2,396	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		84.00000	0,084	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,312.00000	2,302	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		89.00000	0,089	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,217.00000	2,207	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		95.00000	0,096	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,123.00000	2,114	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		326.00000	0,328	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		654.00000	0,646	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		25.00000	0,025	33.79	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,453.00000	4,443	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		118.00000	0,118	26.31	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		1,796.00000	1,786	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		22.00000	0,022	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,700.00000	4,690	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		67.00000	0,067	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,645.00000	2,635	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		71.00000	0,071	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,549.00000	2,539	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		76.00000	0,076	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,454.00000	2,444	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		86.00000	0,086	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,264.00000	2,254	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		92.00000	0,092	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,170.00000	2,160	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		99.00000	0,099	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,077.00000	2,067	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		340.00000	0,342	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		618.00000	0,610	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		81.00000	0,081	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,359.00000	2,349	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,979.00000	7,969	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,022.00000	4,032	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		11.00000	0,011	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,039.00000	6,029	36.35	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	11.75	Call		32.00000	0,032	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,060.00000	4,050	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,079.00000	8,069	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		11.00000	0,011	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,089.00000	6,079	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		31.00000	0,031	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,109.00000	4,099	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,922.00000	3,933	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,229.00000	8,219	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	0,009	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,237.00000	6,227	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		29.00000	0,028	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,257.00000	4,246	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,772.00000	3,783	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,129.00000	8,119	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		10.00000	0,010	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,138.00000	6,128	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,872.00000	3,883	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,778.00000	9,768	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,179.00000	8,169	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		9.00000	0,009	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,187.00000	6,177	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,822.00000	3,833	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,279.00000	8,269	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,722.00000	3,733	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,329.00000	8,319	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	0,008	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,336.00000	6,326	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		819.00000	0,826	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		147.00000	0,144	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,689.00000	1,699	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		17.00000	0,017	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,675.00000	2,685	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,672.00000	3,683	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,879.00000	7,869	33.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,122.00000	4,132	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,929.00000	7,919	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,072.00000	4,082	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,379.00000	8,369	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		7.00000	0,007	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,385.00000	6,375	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,622.00000	3,633	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.86240	7.85290		20.11	0.00	0	3,365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		18.00000	0,018	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,015.00000	8,006	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		36.00000	0,035	34.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,033.00000	6,023	34.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		72.00000	0,072	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,069.00000	4,060	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		169.00000	0,169	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,166.00000	2,157	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,127.00000	1,134	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		124.00000	0,122	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,021.00000	2,030	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		18.00000	0,018	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,009.00000	3,018	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,006	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,004.00000	4,013	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		19.00000	0,018	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,966.00000	7,956	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		36.00000	0,036	34.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,983.00000	5,974	34.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		73.00000	0,073	31.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,020.00000	4,011	31.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		173.00000	0,173	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,120.00000	2,111	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		568.00000	0,571	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		515.00000	0,509	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,167.00000	1,175	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		114.00000	0,113	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,070.00000	2,079	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,017	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,058.00000	3,068	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,006	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,054.00000	4,063	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		547.00000	0,550	20.11	114,950.00	209	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		544.00000	0,538	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		18.00000	0,018	37.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,065.00000	8,056	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		35.00000	0,035	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,082.00000	6,073	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		71.00000	0,071	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,118.00000	4,109	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		164.00000	0,165	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,211.00000	2,203	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		528.00000	0,531	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		575.00000	0,569	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,090.00000	1,097	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		137.00000	0,135	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,973.00000	1,982	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		20.00000	0,020	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,959.00000	2,968	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,954.00000	3,964	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,002	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		17.00000	0,017	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,114.00000	8,105	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		34.00000	0,034	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,131.00000	6,122	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		69.00000	0,069	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,166.00000	4,157	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		160.00000	0,160	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,257.00000	2,248	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		510.00000	0,513	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		607.00000	0,601	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,054.00000	1,060	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		151.00000	0,148	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,925.00000	1,934	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		22.00000	0,022	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,909.00000	2,919	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,007	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,904.00000	3,914	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		16.00000	0,016	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,213.00000	8,204	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		33.00000	0,033	34.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,230.00000	6,221	34.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		67.00000	0,066	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,264.00000	4,254	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		152.00000	0,152	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,349.00000	2,340	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		476.00000	0,478	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		673.00000	0,666	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		984.00000	0,990	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		181.00000	0,178	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,831.00000	1,840	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		28.00000	0,028	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,810.00000	2,820	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,008	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,804.00000	3,814	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		16.00000	0,016	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,263.00000	8,254	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		32.00000	0,032	35.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,279.00000	6,270	35.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		65.00000	0,065	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,312.00000	4,303	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		148.00000	0,148	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,395.00000	2,386	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		460.00000	0,462	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		707.00000	0,700	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		950.00000	0,956	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		197.00000	0,194	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,784.00000	1,793	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		31.00000	0,031	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,761.00000	2,770	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		8.00000	0,008	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,755.00000	3,764	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		16.00000	0,015	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,313.00000	8,303	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		32.00000	0,032	35.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,329.00000	6,320	35.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		64.00000	0,064	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,361.00000	4,352	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		145.00000	0,145	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,442.00000	2,433	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		445.00000	0,447	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		742.00000	0,735	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		917.00000	0,923	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		214.00000	0,211	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,738.00000	1,746	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		35.00000	0,034	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,711.00000	2,720	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,008	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,705.00000	3,714	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		14.00000	0,014	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,461.00000	8,452	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		30.00000	0,030	35.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,477.00000	6,468	35.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		60.00000	0,060	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,507.00000	4,498	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		135.00000	0,135	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,582.00000	2,573	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		824.00000	0,829	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		271.00000	0,267	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,600.00000	1,608	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		47.00000	0,046	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,563.00000	2,572	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		10.00000	0,010	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,555.00000	3,565	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,003	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		15.00000	0,015	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,412.00000	8,403	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		31.00000	0,031	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,428.00000	6,419	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		61.00000	0,061	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,458.00000	4,449	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		138.00000	0,138	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,535.00000	2,526	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		416.00000	0,418	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		813.00000	0,806	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		854.00000	0,859	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		251.00000	0,247	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,645.00000	1,654	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		42.00000	0,042	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,612.00000	2,621	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,009	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,605.00000	3,615	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,003	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		14.00000	0,014	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,561.00000	8,552	37.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		29.00000	0,029	35.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,576.00000	6,567	35.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		58.00000	0,058	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,605.00000	4,596	32.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		128.00000	0,128	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,675.00000	2,666	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		377.00000	0,379	21.83	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		924.00000	0,917	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		766.00000	0,771	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		313.00000	0,309	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,510.00000	1,518	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		57.00000	0,056	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,464.00000	2,473	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		11.00000	0,011	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,456.00000	3,465	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		403.00000	0,404	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		850.00000	0,842	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		19.00000	0,019	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,866.00000	7,857	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		37.00000	0,037	34.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,884.00000	5,875	34.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		76.00000	0,076	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,923.00000	3,914	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		181.00000	0,181	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,028.00000	2,019	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		613.00000	0,616	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		460.00000	0,454	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,250.00000	1,258	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		97.00000	0,096	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,168.00000	2,177	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		15.00000	0,015	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,157.00000	3,167	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,005	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,154.00000	4,163	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		19.00000	0,019	37.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,916.00000	7,907	37.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		37.00000	0,036	34.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,934.00000	5,924	34.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		75.00000	0,075	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,972.00000	3,963	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		177.00000	0,177	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,074.00000	2,065	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		590.00000	0,593	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		487.00000	0,481	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,208.00000	1,216	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		105.00000	0,104	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,119.00000	2,128	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		16.00000	0,016	19.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,108.00000	3,117	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,104.00000	4,113	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		17.00000	0,017	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,164.00000	8,155	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		34.00000	0,033	34.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,181.00000	6,171	34.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		68.00000	0,068	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,215.00000	4,206	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		156.00000	0,156	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,303.00000	2,294	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		493.00000	0,495	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		640.00000	0,633	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,018.00000	1,025	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		165.00000	0,163	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,878.00000	1,887	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		25.00000	0,025	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,860.00000	2,869	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,854.00000	3,864	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		15.00000	0,015	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,362.00000	8,353	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		31.00000	0,031	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		6,378.00000	6,369	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		63.00000	0,062	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,410.00000	4,400	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		141.00000	0,141	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,488.00000	2,479	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		430.00000	0,432	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		777.00000	0,770	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		885.00000	0,891	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		232.00000	0,229	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,691.00000	1,700	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		38.00000	0,038	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,662.00000	2,671	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,655.00000	3,664	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		14.00000	0,014	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,511.00000	8,502	37.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		30.00000	0,029	35.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,527.00000	6,517	35.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		59.00000	0,059	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,556.00000	4,547	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		131.00000	0,131	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,628.00000	2,619	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		390.00000	0,391	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		887.00000	0,879	21.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		794.00000	0,799	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		291.00000	0,287	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,555.00000	1,563	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		52.00000	0,051	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,513.00000	2,522	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,010	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,506.00000	3,515	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		221.00000	0,222	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,668.00000	1,660	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		240.00000	0,241	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,537.00000	1,529	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.99290	7.98470		20.28	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		41.00000	0,041	35.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,006.00000	7,998	35.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		69.00000	0,067	33.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,034.00000	6,024	33.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		121.00000	0,119	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,086.00000	4,076	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		246.00000	0,245	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,211.00000	2,202	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		658.00000	0,661	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		623.00000	0,618	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,207.00000	1,214	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		172.00000	0,171	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,069.00000	2,078	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		34.00000	0,035	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,044.00000	3,052	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,037.00000	4,045	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		470.00000	0,470	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,035.00000	1,027	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		41.00000	0,040	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,056.00000	8,047	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		68.00000	0,067	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,083.00000	6,074	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		120.00000	0,118	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,135.00000	4,125	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		242.00000	0,240	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,257.00000	2,247	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,169.00000	1,176	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		184.00000	0,183	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,021.00000	2,030	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		36.00000	0,037	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,994.00000	3,002	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,988.00000	3,996	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		40.00000	0,039	35.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,105.00000	8,096	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		67.00000	0,066	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,132.00000	6,123	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		118.00000	0,116	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,183.00000	4,173	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		236.00000	0,235	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,301.00000	2,292	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		621.00000	0,622	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		686.00000	0,679	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,135.00000	1,142	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		200.00000	0,199	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,975.00000	1,984	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		40.00000	0,041	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,945.00000	2,953	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,010	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,938.00000	3,946	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		39.00000	0,038	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,154.00000	8,145	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		66.00000	0,065	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,181.00000	6,172	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		116.00000	0,114	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,231.00000	4,221	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		231.00000	0,230	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,346.00000	2,337	25.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		603.00000	0,605	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		718.00000	0,712	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,102.00000	1,109	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		217.00000	0,216	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,929.00000	1,938	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		44.00000	0,045	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,896.00000	2,904	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,011	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,888.00000	3,896	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		639.00000	0,641	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		654.00000	0,648	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		39.00000	0,038	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,204.00000	8,195	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		65.00000	0,064	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,230.00000	6,221	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		114.00000	0,112	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,279.00000	4,269	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		227.00000	0,225	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,392.00000	2,382	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		586.00000	0,588	20.69	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		751.00000	0,745	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,069.00000	1,076	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		234.00000	0,233	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,883.00000	1,892	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		48.00000	0,049	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,847.00000	2,855	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,838.00000	3,846	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		38.00000	0,037	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,253.00000	8,244	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		64.00000	0,063	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,279.00000	6,270	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		112.00000	0,110	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,327.00000	4,317	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		222.00000	0,220	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,437.00000	2,427	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		570.00000	0,571	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		785.00000	0,778	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,038.00000	1,044	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		253.00000	0,251	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,838.00000	1,847	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		53.00000	0,054	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,797.00000	2,806	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,013	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,788.00000	3,797	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,004	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		37.00000	0,036	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,302.00000	8,293	35.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		63.00000	0,062	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,328.00000	6,319	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		110.00000	0,108	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,375.00000	4,365	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		217.00000	0,215	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,482.00000	2,472	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		554.00000	0,555	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		819.00000	0,812	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,007.00000	1,013	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		272.00000	0,270	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,793.00000	1,801	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		58.00000	0,058	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,748.00000	2,757	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		13.00000	0,014	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,739.00000	3,747	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		34.00000	0,033	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,499.00000	8,490	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		60.00000	0,059	33.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,525.00000	6,516	33.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		103.00000	0,102	30.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,568.00000	4,559	30.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		200.00000	0,198	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,665.00000	2,655	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		496.00000	0,497	21.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		961.00000	0,954	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		892.00000	0,897	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		357.00000	0,354	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,616.00000	1,625	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		81.00000	0,082	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,553.00000	2,561	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,018	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,540.00000	3,548	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		35.00000	0,034	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,450.00000	8,441	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		61.00000	0,060	33.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,476.00000	6,467	33.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		105.00000	0,103	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,520.00000	4,510	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		204.00000	0,202	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,619.00000	2,609	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		510.00000	0,511	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		925.00000	0,918	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		920.00000	0,925	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		335.00000	0,332	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,660.00000	1,668	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		75.00000	0,075	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,601.00000	2,610	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		16.00000	0,017	21.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,589.00000	3,598	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,005	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		458.00000	0,458	21.90	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,073.00000	1,065	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		33.00000	0,032	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,548.00000	8,539	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		59.00000	0,058	34.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,574.00000	6,565	34.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		102.00000	0,100	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,617.00000	4,607	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		196.00000	0,195	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,711.00000	2,702	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		483.00000	0,483	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		998.00000	0,990	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		866.00000	0,870	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		381.00000	0,377	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,573.00000	1,582	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		88.00000	0,089	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,504.00000	2,512	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,019	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,490.00000	3,498	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		539.00000	0,540	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		854.00000	0,847	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		42.00000	0,041	35.74	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	15.85	Put		7,907.00000	7,898	35.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		70.00000	0,069	33.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,935.00000	5,926	33.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		125.00000	0,123	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,990.00000	3,980	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		256.00000	0,254	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,121.00000	2,111	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		699.00000	0,702	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		564.00000	0,559	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,285.00000	1,292	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		150.00000	0,149	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,165.00000	2,174	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		30.00000	0,031	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,143.00000	3,151	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,136.00000	4,145	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,002	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		42.00000	0,041	35.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,957.00000	7,948	35.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		70.00000	0,068	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,985.00000	5,975	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		123.00000	0,121	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,038.00000	4,028	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		251.00000	0,249	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,166.00000	2,156	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		679.00000	0,681	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		594.00000	0,588	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,245.00000	1,253	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		160.00000	0,160	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,117.00000	2,126	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		32.00000	0,033	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,093.00000	3,101	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,087.00000	4,095	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		36.00000	0,035	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,351.00000	8,342	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		62.00000	0,061	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,377.00000	6,368	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		108.00000	0,107	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,423.00000	4,414	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		213.00000	0,211	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,528.00000	2,518	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		977.00000	0,983	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		292.00000	0,290	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,748.00000	1,757	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		63.00000	0,064	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,699.00000	2,708	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		14.00000	0,015	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,689.00000	3,697	25.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		35.00000	0,035	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,400.00000	8,392	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		62.00000	0,060	33.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,427.00000	6,417	33.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		107.00000	0,105	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,472.00000	4,462	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		209.00000	0,207	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,574.00000	2,564	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		524.00000	0,525	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		889.00000	0,882	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		948.00000	0,954	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		313.00000	0,311	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,704.00000	1,712	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		69.00000	0,069	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,650.00000	2,659	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		15.00000	0,016	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,639.00000	3,647	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		51.00000	0,050	34.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,116.00000	7,107	34.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		87.00000	0,085	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,152.00000	5,142	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		160.00000	0,158	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,225.00000	3,215	27.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		364.00000	0,364	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,429.00000	1,421	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,935.00000	4,943	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.33490	12.32410		17.73	308,372.50	25	13,491.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,676.00000	9,665	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	31.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,677.00000	7,666	31.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		3.00000	0,003	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,679.00000	5,668	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		19.00000	0,017	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,695.00000	3,682	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		103.00000	0,099	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,779.00000	1,764	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		239.00000	0,234	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		915.00000	0,899	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		611.00000	0,609	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		287.00000	0,274	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,372.00000	1,380	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		48.00000	0,045	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,333.00000	2,343	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,008	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,826.00000	9,815	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,827.00000	7,816	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		2.00000	0,002	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,828.00000	5,817	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		17.00000	0,015	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,843.00000	3,830	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		92.00000	0,088	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,918.00000	1,903	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		209.00000	0,204	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,035.00000	1,019	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		528.00000	0,525	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		354.00000	0,340	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,237.00000	1,243	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		63.00000	0,058	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,185.00000	2,195	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		11.00000	0,010	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,776.00000	9,765	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,777.00000	7,766	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		3.00000	0,002	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,779.00000	5,767	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		17.00000	0,016	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,793.00000	3,781	26.84	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	14.10	Call		95.00000	0,092	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,871.00000	1,857	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		219.00000	0,214	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		995.00000	0,979	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		555.00000	0,552	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		331.00000	0,317	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,281.00000	1,288	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		57.00000	0,053	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,234.00000	2,244	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,009	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,177.00000	3,188	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,176.00000	9,165	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,177.00000	7,166	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,026.00000	9,015	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,027.00000	7,016	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		5.00000	0,005	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,031.00000	5,020	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		32.00000	0,030	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,058.00000	3,045	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		176.00000	0,171	20.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,202.00000	1,186	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		434.00000	0,429	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		460.00000	0,444	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,064.00000	1,068	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		90.00000	0,083	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,988.00000	1,998	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		14.00000	0,013	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,978.00000	2,989	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,876.00000	8,865	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,877.00000	6,866	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		6.00000	0,006	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,882.00000	4,871	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		37.00000	0,035	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,913.00000	2,900	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		200.00000	0,195	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,076.00000	1,060	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		503.00000	0,499	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		379.00000	0,364	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,192.00000	1,198	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		68.00000	0,063	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,135.00000	2,146	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		11.00000	0,011	19.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,127.00000	3,138	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,926.00000	8,915	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	30.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,927.00000	6,916	30.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		6.00000	0,005	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,932.00000	4,920	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		35.00000	0,033	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,961.00000	2,948	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		192.00000	0,187	20.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,118.00000	1,102	20.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		478.00000	0,474	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		404.00000	0,389	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,148.00000	1,154	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		74.00000	0,069	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,086.00000	2,096	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		12.00000	0,011	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,078.00000	3,088	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	0,003	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,076.00000	9,065	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,077.00000	7,066	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		5.00000	0,005	28.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,081.00000	5,070	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		31.00000	0,029	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,107.00000	3,094	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		168.00000	0,164	21.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,244.00000	1,229	21.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		414.00000	0,410	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		490.00000	0,475	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,024.00000	1,028	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		100.00000	0,093	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,940.00000	1,950	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		16.00000	0,015	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,928.00000	2,939	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,326.00000	9,315	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	31.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,327.00000	7,316	31.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,476.00000	9,465	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,477.00000	7,466	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,726.00000	9,715	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	31.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,727.00000	7,716	31.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		3.00000	0,002	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,729.00000	5,717	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		18.00000	0,017	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,744.00000	3,732	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		229.00000	0,224	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		955.00000	0,939	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		582.00000	0,580	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		308.00000	0,295	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,327.00000	1,334	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		53.00000	0,049	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,283.00000	2,294	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,009	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,626.00000	9,615	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,627.00000	7,616	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,576.00000	9,565	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	31.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,577.00000	7,566	31.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,526.00000	9,515	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,527.00000	7,516	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,426.00000	9,415	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,427.00000	7,416	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,276.00000	9,265	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	30.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,277.00000	7,266	30.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,226.00000	9,215	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	30.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,227.00000	7,216	30.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,126.00000	9,115	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,127.00000	7,116	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		5.00000	0,004	28.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,131.00000	5,119	28.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		30.00000	0,028	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,156.00000	3,143	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		161.00000	0,157	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,287.00000	1,272	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		396.00000	0,391	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		522.00000	0,506	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		985.00000	0,988	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		111.00000	0,103	16.95	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	10.45	Call		1,891.00000	1,901	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		17.00000	0,016	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,878.00000	2,889	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,976.00000	8,965	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,977.00000	6,966	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		5.00000	0,005	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,981.00000	4,970	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		15.00000	0,014	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,991.00000	3,979	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		34.00000	0,032	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,010.00000	2,997	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		82.00000	0,079	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,058.00000	2,044	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		184.00000	0,179	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,160.00000	1,144	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		454.00000	0,450	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		430.00000	0,415	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,105.00000	1,110	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		81.00000	0,075	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,037.00000	2,047	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		13.00000	0,012	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,028.00000	3,038	23.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,003	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		99.00000	0,096	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,825.00000	1,811	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		3.00000	0,003	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,579.00000	5,568	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		8.00000	0,007	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,584.00000	4,572	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		20.00000	0,019	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,596.00000	3,584	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		48.00000	0,045	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,624.00000	2,610	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		111.00000	0,108	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,687.00000	1,673	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		262.00000	0,257	19.55	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		838.00000	0,822	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		671.00000	0,670	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		247.00000	0,235	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,464.00000	1,472	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		40.00000	0,037	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,432.00000	2,442	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,007	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		4.00000	0,004	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,330.00000	5,319	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		10.00000	0,010	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,336.00000	4,325	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		25.00000	0,023	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,351.00000	3,338	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		60.00000	0,057	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,386.00000	2,372	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		136.00000	0,132	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,462.00000	1,447	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		329.00000	0,324	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		655.00000	0,639	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		836.00000	0,838	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		162.00000	0,153	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,699.00000	1,709	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		25.00000	0,024	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,680.00000	2,690	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,005	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		4.00000	0,003	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,430.00000	5,418	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		9.00000	0,009	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,435.00000	4,424	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		23.00000	0,021	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,449.00000	3,436	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		55.00000	0,052	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,481.00000	2,467	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		126.00000	0,122	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,552.00000	1,537	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		300.00000	0,295	19.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		726.00000	0,710	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		767.00000	0,768	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		193.00000	0,183	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,605.00000	1,614	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		31.00000	0,029	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,580.00000	2,591	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,006	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		4.00000	0,004	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,230.00000	5,219	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		12.00000	0,011	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,238.00000	4,226	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		27.00000	0,025	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,253.00000	3,240	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		65.00000	0,062	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,291.00000	2,277	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		148.00000	0,144	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,374.00000	1,359	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		361.00000	0,356	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		587.00000	0,571	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		909.00000	0,911	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		135.00000	0,126	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,795.00000	1,805	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		21.00000	0,020	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,779.00000	2,790	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,005	22.56	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	17.85	Call		3.00000	0,003	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,529.00000	5,518	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		9.00000	0,008	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,535.00000	4,523	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		21.00000	0,020	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,547.00000	3,535	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		50.00000	0,047	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,576.00000	2,562	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		116.00000	0,112	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,642.00000	1,627	22.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		274.00000	0,269	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		800.00000	0,784	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		702.00000	0,701	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		228.00000	0,216	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,511.00000	1,519	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		37.00000	0,034	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,481.00000	2,492	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,007	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,629.00000	5,618	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		8.00000	0,007	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,634.00000	4,622	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		20.00000	0,018	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,646.00000	3,633	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		46.00000	0,043	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
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,672.00000	2,658	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		107.00000	0,103	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,733.00000	1,718	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		250.00000	0,245	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		876.00000	0,860	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		640.00000	0,639	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		266.00000	0,254	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,418.00000	1,426	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		44.00000	0,041	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,382.00000	2,393	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,008	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		3.00000	0,003	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,479.00000	5,468	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		9.00000	0,008	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,485.00000	4,473	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		22.00000	0,020	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,498.00000	3,485	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		52.00000	0,050	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,528.00000	2,515	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		121.00000	0,117	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,597.00000	1,582	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		287.00000	0,282	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		763.00000	0,747	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		734.00000	0,734	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		210.00000	0,199	17.27	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	10.80	Call		1,558.00000	1,566	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		34.00000	0,031	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,531.00000	2,541	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,006	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		4.00000	0,003	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,380.00000	5,368	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		10.00000	0,009	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,386.00000	4,374	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		24.00000	0,022	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,400.00000	3,387	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		57.00000	0,054	24.47	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,433.00000	2,419	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		131.00000	0,127	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,507.00000	1,492	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		314.00000	0,309	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		690.00000	0,674	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		801.00000	0,802	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		177.00000	0,167	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,652.00000	1,661	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		28.00000	0,026	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,630.00000	2,641	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,006	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		4.00000	0,004	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,280.00000	5,269	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		11.00000	0,010	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,287.00000	4,275	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		26.00000	0,024	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,302.00000	3,289	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		62.00000	0,060	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,338.00000	2,325	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		142.00000	0,138	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,418.00000	1,403	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		345.00000	0,340	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		621.00000	0,605	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		872.00000	0,874	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		148.00000	0,139	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,747.00000	1,757	18.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		23.00000	0,022	18.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,729.00000	2,740	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,005	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		4.00000	0,004	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,180.00000	5,169	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		12.00000	0,011	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,188.00000	4,176	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		28.00000	0,026	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,204.00000	3,191	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		68.00000	0,065	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,244.00000	2,230	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		378.00000	0,373	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		554.00000	0,538	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		946.00000	0,949	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		122.00000	0,114	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,843.00000	1,853	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		19.00000	0,018	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,829.00000	2,839	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,004	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		155.00000	0,150	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,331.00000	1,315	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,276.00000	8,265	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,002	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,278.00000	6,267	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,726.00000	3,736	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,001	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,177.00000	8,165	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,178.00000	6,167	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,825.00000	3,836	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,227.00000	8,215	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,002	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,228.00000	6,217	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,776.00000	3,786	27.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,001	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,476.00000	8,465	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,001	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,478.00000	6,466	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,526.00000	3,537	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,576.00000	8,565	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,001	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,577.00000	6,566	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,426.00000	3,437	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,526.00000	8,515	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,001	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,527.00000	6,516	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,476.00000	3,487	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,626.00000	8,615	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,001	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,627.00000	6,616	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,376.00000	3,387	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.23	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	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,776.00000	8,765	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,777.00000	6,766	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		7.00000	0,006	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,783.00000	4,771	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		40.00000	0,038	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,816.00000	2,803	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,227.00000	3,238	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,826.00000	8,815	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,827.00000	6,816	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		6.00000	0,006	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,832.00000	4,821	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		38.00000	0,036	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,864.00000	2,851	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,726.00000	8,715	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,001	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,727.00000	6,716	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		7.00000	0,006	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,733.00000	4,721	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		42.00000	0,039	25.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,768.00000	2,754	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,277.00000	3,287	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,002	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,027.00000	8,016	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		2.00000	0,002	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,028.00000	6,017	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		14.00000	0,013	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,040.00000	4,028	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		78.00000	0,075	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,104.00000	2,090	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,975.00000	3,986	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,374.00000	4,385	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,327.00000	3,337	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,002	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,324.00000	4,335	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,474.00000	4,485	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,275.00000	4,285	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,326.00000	8,315	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,002	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,328.00000	6,317	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,676.00000	3,686	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,001	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,175.00000	4,186	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	31.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,877.00000	7,866	31.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		2.00000	0,002	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,878.00000	5,867	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		16.00000	0,015	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,892.00000	3,880	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		88.00000	0,085	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,964.00000	1,950	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,125.00000	4,136	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,127.00000	8,116	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,002	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,128.00000	6,117	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		13.00000	0,012	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,139.00000	4,127	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		72.00000	0,069	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,198.00000	2,184	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,875.00000	3,886	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,376.00000	8,365	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,001	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,378.00000	6,366	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,626.00000	3,636	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,001	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,077.00000	8,066	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,002	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,078.00000	6,067	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		13.00000	0,012	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,089.00000	4,077	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		75.00000	0,072	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,151.00000	2,137	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,925.00000	3,936	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,426.00000	8,415	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,001	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,428.00000	6,416	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,576.00000	3,587	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.54120	12.53060		18.08	0.00	0	12,133.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,521.00000	9,511	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		8.00000	0,008	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,527.00000	7,517	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		1.00000	0,001	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,820.00000	9,810	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		6.00000	0,006	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,825.00000	7,815	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,321.00000	9,311	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		10.00000	0,009	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,329.00000	7,318	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		37.00000	0,036	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,356.00000	5,345	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		103.00000	0,101	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,422.00000	3,410	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,171.00000	9,161	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		11.00000	0,010	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,180.00000	7,169	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		40.00000	0,039	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,209.00000	5,198	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		110.00000	0,108	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,279.00000	3,267	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,071.00000	9,061	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		12.00000	0,011	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,081.00000	7,070	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		338.00000	0,335	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,407.00000	1,394	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		615.00000	0,613	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		684.00000	0,672	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,979.00000	1,987	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		48.00000	0,046	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,947.00000	2,958	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,017	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,872.00000	8,862	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		14.00000	0,013	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,883.00000	6,872	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,922.00000	8,912	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		13.00000	0,013	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,932.00000	6,922	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		677.00000	0,676	17.94	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		596.00000	0,585	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,263.00000	1,267	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		182.00000	0,176	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,120.00000	2,129	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		39.00000	0,038	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,095.00000	3,105	20.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,014	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,371.00000	9,361	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		36.00000	0,035	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,405.00000	5,394	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		100.00000	0,098	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,469.00000	3,457	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,571.00000	9,561	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		8.00000	0,008	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,577.00000	7,567	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		32.00000	0,031	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,601.00000	5,590	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,001	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,720.00000	9,710	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		7.00000	0,007	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,726.00000	7,716	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		771.00000	0,771	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		490.00000	0,480	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,419.00000	1,424	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		138.00000	0,133	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,313.00000	2,322	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		32.00000	0,031	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		1.00000	0,001	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,770.00000	9,760	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		7.00000	0,006	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,776.00000	7,765	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,379.00000	1,384	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		148.00000	0,143	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,265.00000	2,273	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		34.00000	0,032	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,001	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,671.00000	9,660	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		7.00000	0,007	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,676.00000	7,666	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		242.00000	0,240	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,911.00000	1,899	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		427.00000	0,424	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,096.00000	1,083	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		796.00000	0,797	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		465.00000	0,456	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,459.00000	1,465	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		128.00000	0,124	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,361.00000	2,370	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		30.00000	0,029	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,621.00000	9,611	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		31.00000	0,030	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,650.00000	5,639	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		89.00000	0,087	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
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,708.00000	3,696	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,471.00000	9,461	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		9.00000	0,008	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,478.00000	7,467	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,421.00000	9,411	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		9.00000	0,009	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,428.00000	7,418	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		35.00000	0,034	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,454.00000	5,443	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		98.00000	0,096	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,517.00000	3,505	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,271.00000	9,261	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		10.00000	0,010	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,279.00000	7,269	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		38.00000	0,036	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,307.00000	5,295	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		105.00000	0,103	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,374.00000	3,362	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,023.00000	1,026	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		292.00000	0,285	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,799.00000	1,806	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		68.00000	0,065	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	9.80	Call		2,751.00000	2,761	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,020	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,221.00000	9,211	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		10.00000	0,010	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,229.00000	7,219	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,121.00000	9,111	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		11.00000	0,011	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,130.00000	7,120	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		328.00000	0,325	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,447.00000	1,434	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,120.00000	1,124	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		239.00000	0,233	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,933.00000	1,941	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		52.00000	0,050	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,022.00000	9,011	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		12.00000	0,012	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,031.00000	7,021	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		33.00000	0,032	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,552.00000	5,541	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		56.00000	0,055	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,575.00000	4,564	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		93.00000	0,092	25.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,612.00000	3,601	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		154.00000	0,152	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,673.00000	2,661	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		347.00000	0,345	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,366.00000	1,354	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		634.00000	0,633	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		653.00000	0,642	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,188.00000	1,193	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		207.00000	0,202	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,024.00000	2,032	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		43.00000	0,041	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,997.00000	3,007	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,016	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		236.00000	0,233	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,955.00000	1,942	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		25.00000	0,024	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,094.00000	6,083	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		72.00000	0,071	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,141.00000	4,130	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		116.00000	0,114	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,185.00000	3,173	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		849.00000	0,850	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		418.00000	0,409	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,541.00000	1,547	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		110.00000	0,106	16.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		26.00000	0,025	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,995.00000	5,984	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		481.00000	0,479	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		950.00000	0,938	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		904.00000	0,905	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		373.00000	0,364	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,625.00000	1,632	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		94.00000	0,091	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,556.00000	2,565	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		25.00000	0,024	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		31.00000	0,030	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,700.00000	5,689	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		52.00000	0,051	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,721.00000	4,710	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		87.00000	0,085	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,756.00000	3,744	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		142.00000	0,140	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,811.00000	2,799	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		319.00000	0,316	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,488.00000	1,475	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		578.00000	0,576	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		747.00000	0,735	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,087.00000	1,090	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		256.00000	0,249	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,888.00000	1,896	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		57.00000	0,055	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,849.00000	2,859	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,018	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		992.00000	0,995	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		311.00000	0,304	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,755.00000	1,762	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		74.00000	0,071	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,702.00000	2,712	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		21.00000	0,021	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		41.00000	0,040	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,160.00000	5,149	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		70.00000	0,069	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,189.00000	4,178	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		440.00000	0,437	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,059.00000	1,046	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		822.00000	0,823	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		441.00000	0,432	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,410.00000	2,419	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		29.00000	0,028	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		26.00000	0,025	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,045.00000	6,034	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		75.00000	0,073	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,094.00000	4,082	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		119.00000	0,117	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,138.00000	3,126	24.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		263.00000	0,260	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,782.00000	1,769	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		467.00000	0,464	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		986.00000	0,973	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		876.00000	0,877	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		395.00000	0,386	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,583.00000	1,589	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		102.00000	0,098	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,507.00000	2,517	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		26.00000	0,026	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		27.00000	0,026	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,946.00000	5,935	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		45.00000	0,044	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,964.00000	4,953	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		78.00000	0,076	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,997.00000	3,985	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		125.00000	0,123	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,044.00000	3,032	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		496.00000	0,494	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		915.00000	0,903	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		933.00000	0,934	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		352.00000	0,343	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,668.00000	1,675	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		87.00000	0,084	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,604.00000	2,614	18.65	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	9.95	Put		23.00000	0,023	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		511.00000	0,509	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		880.00000	0,868	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		962.00000	0,964	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		331.00000	0,323	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,653.00000	2,663	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		22.00000	0,022	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		30.00000	0,029	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,749.00000	5,738	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		50.00000	0,049	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,769.00000	4,758	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		85.00000	0,084	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,804.00000	3,793	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		139.00000	0,136	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,858.00000	2,845	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		561.00000	0,558	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		780.00000	0,767	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,055.00000	1,058	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		274.00000	0,267	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,843.00000	1,851	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		62.00000	0,060	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,800.00000	2,810	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,019	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		310.00000	0,307	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,529.00000	1,516	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		34.00000	0,033	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,503.00000	5,492	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		58.00000	0,057	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,527.00000	4,516	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		96.00000	0,094	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,565.00000	3,553	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		158.00000	0,156	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,627.00000	2,615	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		368.00000	0,365	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,287.00000	1,274	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		39.00000	0,037	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,258.00000	5,246	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		67.00000	0,065	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,286.00000	4,274	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		108.00000	0,106	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,327.00000	3,315	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		181.00000	0,179	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,400.00000	2,388	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		414.00000	0,411	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,133.00000	1,120	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		43.00000	0,042	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,062.00000	5,051	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,340.00000	1,345	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		159.00000	0,154	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,216.00000	2,225	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		35.00000	0,034	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,194.00000	3,204	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,013	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		47.00000	0,045	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,916.00000	4,904	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		80.00000	0,078	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,949.00000	3,937	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		218.00000	0,216	22.16	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,087.00000	2,075	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,301.00000	1,306	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		170.00000	0,165	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,168.00000	2,177	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		37.00000	0,036	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		76.00000	0,075	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,045.00000	4,034	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		122.00000	0,120	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,091.00000	3,079	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		208.00000	0,205	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,177.00000	2,164	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		358.00000	0,355	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,327.00000	1,314	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		655.00000	0,654	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		624.00000	0,613	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,225.00000	1,230	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		194.00000	0,189	16.67	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	10.50	Call		2,072.00000	2,080	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		41.00000	0,039	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,046.00000	3,056	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		9.00000	0,009	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,378.00000	7,368	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		28.00000	0,027	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,897.00000	5,886	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		61.00000	0,060	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,430.00000	4,419	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		128.00000	0,126	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,997.00000	2,985	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		285.00000	0,282	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,654.00000	1,641	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		700.00000	0,699	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		569.00000	0,558	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,711.00000	1,718	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		80.00000	0,077	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,145.00000	3,155	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,014	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,632.00000	4,643	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,002	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		270.00000	0,267	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,739.00000	1,726	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		8.00000	0,007	27.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,627.00000	7,616	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		24.00000	0,023	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,143.00000	6,132	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		53.00000	0,052	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,672.00000	4,661	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		113.00000	0,111	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,232.00000	3,220	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		249.00000	0,246	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,868.00000	1,855	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		596.00000	0,594	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		715.00000	0,703	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,500.00000	1,506	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		119.00000	0,115	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,898.00000	2,908	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,017	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,383.00000	4,394	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,003	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		5.00000	0,005	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,074.00000	8,064	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		17.00000	0,016	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,586.00000	6,575	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		42.00000	0,041	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,111.00000	5,100	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		91.00000	0,090	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,660.00000	3,649	25.12	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	14.60	Call		197.00000	0,194	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,266.00000	2,253	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		453.00000	0,450	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,022.00000	1,009	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,154.00000	1,158	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		223.00000	0,217	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,458.00000	2,468	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		27.00000	0,027	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,937.00000	3,948	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,007	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		29.00000	0,028	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,798.00000	5,787	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		49.00000	0,048	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,818.00000	4,807	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		83.00000	0,082	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,852.00000	3,841	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		135.00000	0,133	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,904.00000	2,892	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		230.00000	0,227	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,999.00000	1,986	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		301.00000	0,299	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,570.00000	1,558	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		402.00000	0,399	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,171.00000	1,158	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		544.00000	0,541	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	14/06/2010	Foreign Exchange Future	12.80	Put		813.00000	0,800	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		747.00000	0,746	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		516.00000	0,505	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		256.00000	0,253	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,825.00000	1,812	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		28.00000	0,027	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,847.00000	5,836	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		48.00000	0,047	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,867.00000	4,856	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		81.00000	0,080	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,900.00000	3,889	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		132.00000	0,129	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,951.00000	2,938	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		293.00000	0,290	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,612.00000	1,599	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		390.00000	0,388	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,209.00000	1,197	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		527.00000	0,525	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		846.00000	0,834	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		723.00000	0,722	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		542.00000	0,531	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		277.00000	0,275	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,696.00000	1,684	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		44.00000	0,043	26.75	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,013.00000	5,002	26.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		379.00000	0,376	19.95	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,248.00000	1,235	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		224.00000	0,221	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,043.00000	2,030	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		5.00000	0,004	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,274.00000	8,263	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		21.00000	0,021	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,290.00000	6,280	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		65.00000	0,063	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,334.00000	4,322	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		176.00000	0,174	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,445.00000	2,433	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,739.00000	3,749	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		5.00000	0,005	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,174.00000	8,164	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		23.00000	0,022	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,192.00000	6,181	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		68.00000	0,067	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,237.00000	4,226	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		186.00000	0,184	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,355.00000	2,343	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,838.00000	3,848	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,007	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		5.00000	0,005	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,224.00000	8,214	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		22.00000	0,021	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,241.00000	6,230	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,788.00000	3,799	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,008	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		4.00000	0,004	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,473.00000	8,463	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		18.00000	0,018	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,487.00000	6,477	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,540.00000	3,551	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	0,010	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		4.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,573.00000	8,562	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		55.00000	0,054	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,624.00000	4,613	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		150.00000	0,148	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,719.00000	2,707	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,441.00000	3,451	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		10.00000	0,010	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,004	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,523.00000	8,513	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		18.00000	0,017	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,537.00000	6,526	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,491.00000	3,501	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,010	21.79	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	21.15	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,622.00000	8,612	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		16.00000	0,016	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,635.00000	6,625	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		146.00000	0,144	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,765.00000	2,753	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,392.00000	3,402	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,011	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,772.00000	8,762	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		15.00000	0,014	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,784.00000	6,773	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,243.00000	3,254	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	0,013	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,822.00000	8,812	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		14.00000	0,014	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,833.00000	6,823	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,722.00000	8,712	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		15.00000	0,015	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,734.00000	6,724	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,293.00000	3,303	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		6.00000	0,005	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,025.00000	8,014	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		202.00000	0,200	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,221.00000	2,209	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,987.00000	3,997	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,006	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,342.00000	3,352	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		11.00000	0,011	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,334.00000	4,344	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		3.00000	0,003	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,483.00000	4,493	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,284.00000	4,294	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		4.00000	0,004	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,323.00000	8,313	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		20.00000	0,020	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,339.00000	6,329	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		63.00000	0,062	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,382.00000	4,371	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		172.00000	0,169	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,491.00000	2,478	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,689.00000	3,699	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		5.00000	0,005	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,124.00000	8,114	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		191.00000	0,189	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,310.00000	2,298	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,888.00000	3,898	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,007	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,185.00000	4,195	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,004	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		6.00000	0,006	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,875.00000	7,865	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,135.00000	4,146	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,005	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		4.00000	0,004	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,373.00000	8,363	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		20.00000	0,019	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,389.00000	6,378	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		167.00000	0,164	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,536.00000	2,523	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,639.00000	3,650	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,009	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,972.00000	8,962	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		13.00000	0,012	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,982.00000	6,971	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		4.00000	0,004	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,423.00000	8,413	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		19.00000	0,018	27.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,438.00000	6,427	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		60.00000	0,058	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,479.00000	4,467	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		162.00000	0,160	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,581.00000	2,569	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,590.00000	3,600	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,672.00000	8,662	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		16.00000	0,015	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,685.00000	6,674	27.63	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.74340	12.73470		18.03	0.00	0	1,001.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		792.00000	0,795	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		787.00000	0,782	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		769.00000	0,772	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		814.00000	0,809	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		816.00000	0,819	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		761.00000	0,756	18.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08500	0.08580		24.13	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		751.00000	0,007	24.13	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		171.00000	0,002	24.13	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		309.00000	0,003	28.29	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		729.00000	0,008	28.29	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,592.00000	0,015	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
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		12.00000	0,000	22.05	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08650	0.08740		28.32	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,010.00000	0,009	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		270.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		576.00000	0,005	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		836.00000	0,009	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,774.00000	0,017	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		34.00000	0,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.05750	11.11420		16.87	15,093,487.50	1,365	21,240.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,536.00000	8,593	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	30.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,537.00000	6,594	30.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		8.00000	0,006	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,544.00000	4,599	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		41.00000	0,036	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,577.00000	2,629	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		222.00000	0,199	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		758.00000	0,792	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		649.00000	0,600	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		185.00000	0,193	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,489.00000	1,432	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		25.00000	0,025	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,468.00000	2,411	21.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,465.00000	3,408	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,786.00000	8,843	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,000	30.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,787.00000	6,843	30.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,886.00000	8,943	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	30.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,887.00000	6,943	30.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,636.00000	8,693	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	30.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,637.00000	6,694	30.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		94.00000	0,084	22.94	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,580.00000	1,627	22.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,436.00000	8,493	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,437.00000	6,494	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		9.00000	0,007	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,445.00000	4,500	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		44.00000	0,039	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,480.00000	2,532	26.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		245.00000	0,220	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		681.00000	0,713	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		718.00000	0,667	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		154.00000	0,160	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,584.00000	1,528	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		20.00000	0,021	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,568.00000	2,511	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,004	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,565.00000	3,508	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,286.00000	8,343	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,287.00000	6,344	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		10.00000	0,009	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,296.00000	4,352	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		50.00000	0,044	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,336.00000	2,387	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		286.00000	0,257	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		572.00000	0,600	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		828.00000	0,776	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		114.00000	0,119	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,729.00000	1,673	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		15.00000	0,016	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,717.00000	2,660	22.66	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	8.40	Put		3.00000	0,003	22.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,715.00000	3,658	27.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,336.00000	8,393	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,337.00000	6,394	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		10.00000	0,008	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,346.00000	4,401	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		48.00000	0,043	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,384.00000	2,436	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		271.00000	0,244	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		607.00000	0,637	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		791.00000	0,739	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		127.00000	0,132	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,681.00000	1,624	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		17.00000	0,017	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,667.00000	2,610	22.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,665.00000	3,608	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,686.00000	8,743	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,687.00000	6,744	30.63	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	20.05	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,936.00000	8,993	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,000	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,937.00000	6,993	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,986.00000	9,043	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,000	31.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,987.00000	7,043	31.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,836.00000	8,893	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	30.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,837.00000	6,893	30.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,736.00000	8,793	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,737.00000	6,793	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,586.00000	8,643	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	30.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,587.00000	6,644	30.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,486.00000	8,543	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	30.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,487.00000	6,544	30.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		8.00000	0,007	29.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,494.00000	4,550	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		43.00000	0,038	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,529.00000	2,581	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		233.00000	0,209	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		719.00000	0,752	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		683.00000	0,633	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		169.00000	0,176	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,536.00000	1,480	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		22.00000	0,023	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,518.00000	2,461	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,515.00000	3,458	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,386.00000	8,443	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,387.00000	6,444	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,236.00000	8,293	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,237.00000	6,294	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		11.00000	0,009	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,247.00000	4,302	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		24.00000	0,021	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,260.00000	3,314	28.16	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	13.35	Call		52.00000	0,046	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,288.00000	2,339	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		116.00000	0,103	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,352.00000	1,396	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		301.00000	0,271	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		537.00000	0,564	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		867.00000	0,814	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		103.00000	0,107	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,778.00000	1,721	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		14.00000	0,014	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,767.00000	2,710	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,765.00000	3,708	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		9.00000	0,008	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,395.00000	4,451	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		22.00000	0,019	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,408.00000	3,462	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		46.00000	0,041	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,432.00000	2,484	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		102.00000	0,091	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,488.00000	1,534	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		258.00000	0,232	18.63	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		644.00000	0,675	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		754.00000	0,703	16.71	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	10.50	Put		140.00000	0,146	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,632.00000	1,576	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		18.00000	0,019	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,617.00000	2,561	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,004	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,615.00000	3,558	27.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	27.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		7.00000	0,006	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,593.00000	4,649	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		19.00000	0,017	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,605.00000	3,660	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		39.00000	0,035	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,625.00000	2,678	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		87.00000	0,078	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,673.00000	1,721	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		211.00000	0,189	19.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		797.00000	0,832	19.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		616.00000	0,568	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		202.00000	0,211	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,441.00000	1,385	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		27.00000	0,028	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,418.00000	2,362	21.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,005	21.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,415.00000	3,358	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		7.00000	0,005	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,643.00000	4,698	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		19.00000	0,016	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,655.00000	3,709	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		38.00000	0,033	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,674.00000	2,726	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		83.00000	0,075	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,719.00000	1,768	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		201.00000	0,180	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		837.00000	0,873	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		584.00000	0,537	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		220.00000	0,230	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,394.00000	1,338	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		30.00000	0,031	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,369.00000	2,312	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,005	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,365.00000	3,308	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		5.00000	0,004	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,841.00000	4,897	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		17.00000	0,014	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,853.00000	3,907	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		32.00000	0,029	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,868.00000	2,922	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		72.00000	0,065	24.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,908.00000	1,958	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		166.00000	0,148	20.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,002.00000	1,041	20.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		466.00000	0,423	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		302.00000	0,316	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,208.00000	1,151	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		44.00000	0,044	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,170.00000	2,114	20.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,007	20.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,166.00000	3,109	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,002	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		5.00000	0,004	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,891.00000	4,947	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		16.00000	0,014	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,902.00000	3,957	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		31.00000	0,027	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,917.00000	2,970	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		69.00000	0,062	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,955.00000	2,005	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		158.00000	0,141	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,044.00000	1,084	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		440.00000	0,398	16.85	5,970.00	15	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		326.00000	0,341	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,162.00000	1,106	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		48.00000	0,049	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	15/03/2010	Foreign Exchange Future	9.00	Call		2,121.00000	2,064	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,007	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,116.00000	3,059	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,002	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		6.00000	0,005	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,742.00000	4,798	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		18.00000	0,015	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,754.00000	3,808	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		35.00000	0,031	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,771.00000	2,824	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		77.00000	0,069	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,813.00000	1,862	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		183.00000	0,163	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		919.00000	0,956	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		523.00000	0,478	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		259.00000	0,271	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,300.00000	1,244	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		36.00000	0,037	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,270.00000	2,213	20.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		6.00000	0,006	20.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,265.00000	3,209	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,002	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		6.00000	0,005	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,692.00000	4,748	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		18.00000	0,016	29.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,704.00000	3,759	29.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		36.00000	0,032	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,722.00000	2,775	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		80.00000	0,072	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,766.00000	1,815	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		192.00000	0,171	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		878.00000	0,914	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		553.00000	0,507	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		239.00000	0,250	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,347.00000	1,291	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		33.00000	0,034	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,319.00000	2,262	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,315.00000	3,259	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,002	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		5.00000	0,004	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,791.00000	4,847	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		17.00000	0,015	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,803.00000	3,858	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		34.00000	0,030	26.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,820.00000	2,873	26.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		75.00000	0,067	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,861.00000	1,910	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		174.00000	0,156	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		960.00000	0,999	20.20	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	10.90	Call		494.00000	0,450	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		280.00000	0,293	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,254.00000	1,197	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		40.00000	0,040	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,220.00000	2,163	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,006	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,215.00000	3,159	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,002	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		4.00000	0,003	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,040.00000	5,096	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		14.00000	0,012	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,050.00000	4,105	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		28.00000	0,025	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,064.00000	3,118	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		62.00000	0,055	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,098.00000	2,148	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		138.00000	0,123	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,174.00000	1,216	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		370.00000	0,335	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		406.00000	0,428	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,030.00000	0,975	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		66.00000	0,068	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,973.00000	1,917	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		9.00000	0,010	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,966.00000	2,909	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		4.00000	0,004	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,940.00000	4,997	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		16.00000	0,014	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,952.00000	4,007	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		30.00000	0,026	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,966.00000	3,019	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		67.00000	0,060	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,003.00000	2,053	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		151.00000	0,135	20.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,087.00000	1,128	20.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		414.00000	0,373	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		350.00000	0,366	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,117.00000	1,060	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		53.00000	0,053	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,071.00000	2,015	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,008	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,066.00000	3,009	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		4.00000	0,003	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,990.00000	5,046	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		15.00000	0,013	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,001.00000	4,056	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		29.00000	0,026	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,015.00000	3,069	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	15/03/2010	Foreign Exchange Future	13.10	Call		65.00000	0,058	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,051.00000	2,101	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		389.00000	0,354	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		375.00000	0,397	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,072.00000	1,017	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		58.00000	0,060	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,022.00000	1,966	19.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		8.00000	0,009	19.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,016.00000	2,959	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		4.00000	0,003	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,090.00000	5,146	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		13.00000	0,011	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,099.00000	4,154	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		27.00000	0,024	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,113.00000	3,167	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		59.00000	0,053	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,145.00000	2,196	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		132.00000	0,118	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,218.00000	1,261	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		351.00000	0,318	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		437.00000	0,461	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		988.00000	0,934	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		74.00000	0,077	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,924.00000	1,868	19.30	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	9.20	Put		10.00000	0,011	19.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,916.00000	2,859	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		3.00000	0,003	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,139.00000	5,196	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		13.00000	0,010	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,149.00000	4,203	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		26.00000	0,023	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,162.00000	3,216	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		57.00000	0,050	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,193.00000	2,243	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		126.00000	0,113	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,262.00000	1,306	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		333.00000	0,301	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		469.00000	0,494	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		947.00000	0,893	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		83.00000	0,086	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,875.00000	1,819	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		11.00000	0,012	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,866.00000	2,810	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,003	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		144.00000	0,129	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,130.00000	1,172	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,036.00000	8,093	32.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,037.00000	6,094	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,965.00000	3,908	28.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,001	28.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,186.00000	8,243	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,187.00000	6,244	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		12.00000	0,010	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,198.00000	4,253	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		54.00000	0,048	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,240.00000	2,291	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		316.00000	0,286	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		502.00000	0,529	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		907.00000	0,853	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		93.00000	0,096	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,826.00000	1,770	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		12.00000	0,013	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,816.00000	2,760	23.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,003	23.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,815.00000	3,758	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,136.00000	8,193	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	29.65	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	17.25	Put		6,137.00000	6,194	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,865.00000	3,808	28.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	28.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,986.00000	8,043	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,987.00000	6,044	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,015.00000	3,958	29.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,001	29.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,086.00000	8,143	32.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,087.00000	6,144	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,915.00000	3,858	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,001	28.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.24380	11.30110		17.35	2,361,198.00	210	11,633.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		333.00000	0,308	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,132.00000	1,164	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		378.00000	0,350	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		977.00000	1,006	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		355.00000	0,328	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,054.00000	1,084	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		9.00000	0,006	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,008.00000	8,062	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		30.00000	0,027	30.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,029.00000	6,083	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		68.00000	0,063	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,067.00000	4,119	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		170.00000	0,157	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,169.00000	2,213	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		564.00000	0,526	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		563.00000	0,582	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,154.00000	1,100	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		153.00000	0,156	16.22	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,033.00000	1,974	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		32.00000	0,030	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,011.00000	2,954	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,010	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,004.00000	3,947	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,003	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		8.00000	0,005	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,307.00000	8,361	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		25.00000	0,022	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,324.00000	6,378	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		59.00000	0,055	28.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,358.00000	4,411	28.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		145.00000	0,134	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,444.00000	2,490	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		460.00000	0,427	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		759.00000	0,783	18.35	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	10.60	Call		945.00000	0,894	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		244.00000	0,250	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,755.00000	1,696	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		54.00000	0,052	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,715.00000	2,658	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		14.00000	0,014	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,706.00000	3,648	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,004	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		7.00000	0,004	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,406.00000	8,460	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		24.00000	0,020	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,423.00000	6,476	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		57.00000	0,052	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,456.00000	4,508	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		137.00000	0,127	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,536.00000	2,583	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		431.00000	0,399	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		830.00000	0,855	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		881.00000	0,831	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		280.00000	0,287	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,664.00000	1,606	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		63.00000	0,062	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,617.00000	2,559	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		16.00000	0,015	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,606.00000	3,549	22.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		9.00000	0,005	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,058.00000	8,111	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		30.00000	0,026	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,079.00000	6,132	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		67.00000	0,061	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,116.00000	4,167	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		165.00000	0,153	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,214.00000	2,259	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		545.00000	0,508	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		594.00000	0,614	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,117.00000	1,064	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		166.00000	0,170	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,986.00000	1,927	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		35.00000	0,033	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,962.00000	2,904	20.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		11.00000	0,010	20.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,954.00000	3,897	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		9.00000	0,005	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,108.00000	8,161	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		29.00000	0,025	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,128.00000	6,181	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		65.00000	0,060	27.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,164.00000	4,216	27.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		161.00000	0,149	23.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,260.00000	2,305	23.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		527.00000	0,491	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		626.00000	0,647	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,081.00000	1,028	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		180.00000	0,184	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,939.00000	1,881	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		38.00000	0,037	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,912.00000	2,855	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,011	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,905.00000	3,847	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	0,003	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		8.00000	0,005	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,257.00000	8,311	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		26.00000	0,023	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,275.00000	6,329	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		61.00000	0,056	28.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,310.00000	4,362	28.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		149.00000	0,137	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,398.00000	2,443	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		476.00000	0,442	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		725.00000	0,748	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		978.00000	0,926	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		227.00000	0,232	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,800.00000	1,742	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		49.00000	0,048	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,764.00000	2,707	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		13.00000	0,013	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,755.00000	3,698	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		8.00000	0,005	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,157.00000	8,211	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		28.00000	0,024	30.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,177.00000	6,230	30.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		64.00000	0,059	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,213.00000	4,265	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		157.00000	0,145	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,306.00000	2,351	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		509.00000	0,474	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		658.00000	0,680	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,046.00000	0,993	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		195.00000	0,199	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,893.00000	1,834	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		42.00000	0,040	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,863.00000	2,806	20.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		12.00000	0,012	20.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,855.00000	3,797	23.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,003	23.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		8.00000	0,005	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,207.00000	8,261	30.28	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	17.50	Call		27.00000	0,023	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,226.00000	6,279	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		62.00000	0,057	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,261.00000	4,313	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		153.00000	0,141	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,352.00000	2,397	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		493.00000	0,458	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		692.00000	0,714	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,012.00000	0,959	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		211.00000	0,215	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,846.00000	1,788	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		45.00000	0,044	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,814.00000	2,756	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		13.00000	0,012	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,805.00000	3,748	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,004	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		6.00000	0,004	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,555.00000	8,610	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		22.00000	0,018	30.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,571.00000	6,624	30.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		53.00000	0,049	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,602.00000	4,655	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		127.00000	0,118	24.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,676.00000	2,724	24.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		390.00000	0,362	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		939.00000	0,968	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		792.00000	0,744	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		341.00000	0,350	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,531.00000	1,473	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		80.00000	0,079	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,470.00000	2,412	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		19.00000	0,018	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,457.00000	3,400	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,006	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		7.00000	0,004	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,506.00000	8,560	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		23.00000	0,019	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,522.00000	6,575	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		54.00000	0,050	28.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,553.00000	4,606	28.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		131.00000	0,121	24.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,630.00000	2,677	24.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		403.00000	0,374	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		902.00000	0,930	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		821.00000	0,772	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		320.00000	0,328	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,575.00000	1,517	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		74.00000	0,073	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,519.00000	2,461	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		18.00000	0,017	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,507.00000	3,449	22.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,005	22.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		6.00000	0,004	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,605.00000	8,660	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		21.00000	0,017	30.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,620.00000	6,673	30.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		52.00000	0,048	28.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,651.00000	4,704	28.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		124.00000	0,115	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,723.00000	2,771	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		763.00000	0,716	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		362.00000	0,372	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,487.00000	1,429	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		86.00000	0,085	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,421.00000	2,363	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		20.00000	0,019	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,407.00000	3,350	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		6.00000	0,003	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,655.00000	8,709	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		21.00000	0,017	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,670.00000	6,723	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		51.00000	0,047	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,700.00000	4,753	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		121.00000	0,112	24.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,770.00000	2,818	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		366.00000	0,339	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,015.00000	1,045	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		736.00000	0,689	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		385.00000	0,395	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,444.00000	1,386	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		93.00000	0,092	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,372.00000	2,314	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		21.00000	0,020	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,358.00000	3,300	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,006	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		7.00000	0,004	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,456.00000	8,510	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		23.00000	0,019	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,472.00000	6,525	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		56.00000	0,051	28.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,505.00000	4,557	28.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		134.00000	0,124	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,583.00000	2,630	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		417.00000	0,386	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		866.00000	0,892	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		851.00000	0,801	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		300.00000	0,307	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,619.00000	1,561	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		68.00000	0,067	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,568.00000	2,510	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		17.00000	0,016	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,556.00000	3,499	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		6.00000	0,003	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,705.00000	8,759	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		20.00000	0,016	30.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,719.00000	6,772	30.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		50.00000	0,046	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,749.00000	4,802	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		118.00000	0,109	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,817.00000	2,865	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		709.00000	0,663	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		408.00000	0,419	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,401.00000	1,343	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		100.00000	0,099	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,324.00000	2,265	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		23.00000	0,021	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,308.00000	3,251	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,007	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		5.00000	0,003	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,854.00000	8,909	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		18.00000	0,014	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,867.00000	6,920	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		47.00000	0,043	29.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,896.00000	4,949	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		110.00000	0,102	25.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,959.00000	3,008	25.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		323.00000	0,298	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,172.00000	1,204	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		633.00000	0,590	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		482.00000	0,496	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,275.00000	1,218	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		124.00000	0,124	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,178.00000	2,119	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		27.00000	0,025	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,160.00000	3,102	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		9.00000	0,008	21.39	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.42270	11.66500		17.28	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,596	17.89	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		0.00000	0,838	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.60300	11.66490		17.66	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		67.00000	0,063	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,602.00000	8,660	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		111.00000	0,106	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,646.00000	6,703	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		177.00000	0,169	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,712.00000	4,766	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		313.00000	0,300	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,848.00000	2,897	22.84	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	13/12/2010	Foreign Exchange Future	12.20	Call		653.00000	0,626	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,188.00000	1,223	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,028.00000	0,989	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		563.00000	0,586	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,668.00000	1,614	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		203.00000	0,211	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,528.00000	2,468	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		63.00000	0,065	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,487.00000	3,426	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	0,023	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		696.00000	0,668	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,081.00000	1,115	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		66.00000	0,062	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,651.00000	8,709	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		110.00000	0,105	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,695.00000	6,752	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		175.00000	0,167	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,760.00000	4,814	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		308.00000	0,295	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,893.00000	2,942	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		640.00000	0,613	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,225.00000	1,260	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,004.00000	0,965	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		589.00000	0,612	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,629.00000	1,576	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		214.00000	0,223	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,482.00000	2,422	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		67.00000	0,069	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,438.00000	3,376	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,023	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		50.00000	0,047	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,335.00000	9,394	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		95.00000	0,090	29.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,380.00000	7,437	29.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		147.00000	0,141	27.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,432.00000	5,488	27.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		248.00000	0,238	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,533.00000	3,585	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		484.00000	0,464	20.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,769.00000	1,811	20.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		727.00000	0,698	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,012.00000	1,045	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,158.00000	1,115	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		443.00000	0,462	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,869.00000	1,813	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		154.00000	0,160	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,760.00000	2,700	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		45.00000	0,047	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		52.00000	0,049	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,237.00000	9,296	30.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		97.00000	0,092	29.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,282.00000	7,339	29.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		151.00000	0,144	27.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,336.00000	5,391	27.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		256.00000	0,245	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,441.00000	3,492	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		503.00000	0,482	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,688.00000	1,729	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		760.00000	0,729	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		945.00000	0,976	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,214.00000	1,170	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		399.00000	0,417	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,952.00000	1,896	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		137.00000	0,143	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,855.00000	2,794	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		40.00000	0,041	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		72.00000	0,068	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,407.00000	8,465	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		117.00000	0,111	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,452.00000	6,508	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		187.00000	0,179	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,522.00000	4,576	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		335.00000	0,320	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,670.00000	2,717	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		712.00000	0,683	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,047.00000	1,080	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,131.00000	1,089	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		466.00000	0,486	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,828.00000	1,773	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		163.00000	0,170	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,713.00000	2,653	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		48.00000	0,050	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,685.00000	3,623	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,020	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		69.00000	0,065	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,504.00000	8,562	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		114.00000	0,109	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,549.00000	6,606	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		182.00000	0,174	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,617.00000	4,671	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		324.00000	0,310	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,759.00000	2,807	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		682.00000	0,654	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,117.00000	1,151	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,078.00000	1,038	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		513.00000	0,535	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,747.00000	1,692	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		182.00000	0,189	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,620.00000	2,560	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		55.00000	0,057	16.86	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	13/12/2010	Foreign Exchange Future	8.10	Call		3,586.00000	3,524	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,021	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		62.00000	0,058	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,797.00000	8,855	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		106.00000	0,102	29.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,841.00000	6,899	29.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		168.00000	0,161	26.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,903.00000	4,958	26.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		293.00000	0,281	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,028.00000	3,078	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		601.00000	0,576	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,336.00000	1,373	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		935.00000	0,898	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		670.00000	0,695	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,515.00000	1,463	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		250.00000	0,260	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,345.00000	2,286	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		80.00000	0,083	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,290.00000	3,229	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		25.00000	0,026	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		58.00000	0,055	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,943.00000	9,002	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		103.00000	0,098	29.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,988.00000	7,045	29.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		162.00000	0,155	26.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,047.00000	5,102	26.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		280.00000	0,268	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,165.00000	3,215	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		566.00000	0,542	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,451.00000	1,489	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		871.00000	0,835	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		756.00000	0,782	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,405.00000	1,354	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		290.00000	0,301	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,211.00000	2,152	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		96.00000	0,099	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,143.00000	3,081	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		28.00000	0,028	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		76.00000	0,072	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,261.00000	8,319	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		121.00000	0,115	28.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,306.00000	6,362	28.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		194.00000	0,186	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,379.00000	4,433	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		352.00000	0,337	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,537.00000	2,584	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,833.00000	3,771	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,018	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		75.00000	0,071	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,310.00000	8,368	30.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		119.00000	0,114	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,354.00000	6,411	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		192.00000	0,184	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,427.00000	4,481	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		346.00000	0,332	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,581.00000	2,629	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		743.00000	0,713	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		978.00000	1,010	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,186.00000	1,142	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		421.00000	0,439	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,910.00000	1,854	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		145.00000	0,151	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,807.00000	2,747	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		42.00000	0,044	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,783.00000	3,722	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,019	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		74.00000	0,069	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,359.00000	8,416	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		118.00000	0,113	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,403.00000	6,460	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		189.00000	0,181	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,474.00000	4,528	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		340.00000	0,326	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,625.00000	2,673	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,734.00000	3,673	19.71	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	7.95	Put		19.00000	0,020	19.71	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.94200	253.99400			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			333.77100	333.99000			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.99000	301.11600			9,029,700.00	3	1,072.00
ALBI	On	06/05/2010	Index Future			306.49900	306.62800			36,779,880.00	12	127.00
ALBI	On	05/08/2010	Index Future			311.71500	312.01200			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.82920	6.86210		16.44	0.00	0	16,756.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,938.00000	7,971	43.82	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	36.81	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,938.00000	5,971	36.81	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.13	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,938.00000	3,971	30.13	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		11.00000	0,010	26.25	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,949.00000	1,981	26.25	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,068.00000	1,036	17.75	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,007	17.75	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,063.00000	2,030	25.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	25.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,062.00000	3,029	28.87	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.87	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Call		4,062.00000	4,029	35.06	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	35.06	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	14.90	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,038.00000	8,071	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,038.00000	6,071	37.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,038.00000	4,071	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		9.00000	0,008	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,047.00000	2,079	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		971.00000	0,940	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		9.00000	0,011	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,963.00000	1,930	24.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	24.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,962.00000	2,929	28.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,962.00000	3,929	34.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	34.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,088.00000	8,121	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,088.00000	6,121	37.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,088.00000	4,121	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		9.00000	0,008	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,097.00000	2,129	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		924.00000	0,893	17.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		12.00000	0,014	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,913.00000	1,880	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,912.00000	2,879	28.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,912.00000	3,879	34.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	34.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,988.00000	8,021	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,988.00000	6,021	36.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,988.00000	4,021	30.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		10.00000	0,009	26.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,998.00000	2,030	26.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,019.00000	0,988	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		7.00000	0,009	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,013.00000	1,980	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,012.00000	2,979	28.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,012.00000	3,979	34.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	34.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,888.00000	7,921	43.65	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	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	36.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,888.00000	5,921	36.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,888.00000	3,921	30.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		11.00000	0,010	26.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,899.00000	1,931	26.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,118.00000	1,085	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		6.00000	0,006	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,113.00000	2,080	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,112.00000	3,079	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,112.00000	4,079	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,588.00000	7,621	42.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,588.00000	5,621	35.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	29.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,589.00000	3,622	29.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		16.00000	0,015	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,604.00000	1,636	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,415.00000	1,382	20.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,003	20.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,412.00000	2,379	26.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,412.00000	3,379	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,412.00000	4,379	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,788.00000	7,821	43.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,788.00000	5,821	36.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,000	29.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,789.00000	3,821	29.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		13.00000	0,012	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,801.00000	1,833	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,216.00000	1,184	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,005	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,212.00000	2,180	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,212.00000	3,179	29.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,212.00000	4,179	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,838.00000	7,871	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,838.00000	5,871	36.48	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Call		1.00000	0,000	29.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Put		3,839.00000	3,871	29.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Call		12.00000	0,011	25.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Put		1,850.00000	1,882	25.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Call		1,167.00000	1,135	18.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Put		5.00000	0,006	18.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Call		2,162.00000	2,130	25.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Put		0.00000	0,001	25.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.70	Call		3,162.00000	3,129	29.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.70	Put		0.00000	0,000	29.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.70	Call		4,162.00000	4,129	35.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.70	Put		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	43.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Put		7,738.00000	7,771	43.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	36.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Put		5,738.00000	5,771	36.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Call		1.00000	0,001	29.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Put		3,739.00000	3,772	29.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Call		14.00000	0,012	25.27	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,752.00000	1,783	25.27	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,266.00000	1,233	19.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		4.00000	0,004	19.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,262.00000	2,229	26.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	26.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,262.00000	3,229	30.11	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	3.60	Put		0.00000	0,000	30.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,262.00000	4,229	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,688.00000	7,721	42.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,688.00000	5,721	35.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,689.00000	3,722	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		14.00000	0,013	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,702.00000	1,734	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,316.00000	1,283	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,312.00000	2,279	26.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,312.00000	3,279	30.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	30.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,312.00000	4,279	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,638.00000	7,671	42.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,638.00000	5,671	35.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	29.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,639.00000	3,672	29.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		15.00000	0,014	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,653.00000	1,685	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,365.00000	1,332	20.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,003	20.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,362.00000	2,329	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,362.00000	3,329	30.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,362.00000	4,329	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,538.00000	7,571	42.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,538.00000	5,571	35.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	29.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,539.00000	3,572	29.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		18.00000	0,016	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,556.00000	1,587	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,465.00000	1,432	20.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,003	20.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,462.00000	2,429	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,462.00000	3,429	31.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,462.00000	4,429	35.06	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	2.40	Put		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		784.00000	0,754	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		22.00000	0,025	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		876.00000	0,846	17.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		14.00000	0,017	17.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		830.00000	0,800	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		18.00000	0,021	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		194.00000	0,179	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		282.00000	0,300	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		233.00000	0,216	16.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		221.00000	0,237	16.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		287.00000	0,264	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		175.00000	0,185	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		415.00000	0,389	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		103.00000	0,110	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		488.00000	0,461	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		76.00000	0,082	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		567.00000	0,539	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		55.00000	0,060	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		651.00000	0,622	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		39.00000	0,043	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		739.00000	0,709	17.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		27.00000	0,030	17.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		694.00000	0,665	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		32.00000	0,036	17.22	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	7.10	Call		147.00000	0,135	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		385.00000	0,406	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		177.00000	0,163	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		315.00000	0,334	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		213.00000	0,196	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		251.00000	0,267	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		259.00000	0,237	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		197.00000	0,208	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		316.00000	0,293	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		154.00000	0,164	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		380.00000	0,355	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		118.00000	0,126	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		451.00000	0,424	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		89.00000	0,095	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		527.00000	0,500	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		65.00000	0,071	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		609.00000	0,580	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		47.00000	0,051	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		348.00000	0,323	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		136.00000	0,144	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,238.00000	8,271	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,238.00000	6,271	37.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,238.00000	4,271	31.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		7.00000	0,006	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,245.00000	2,277	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,763.00000	1,730	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,762.00000	2,729	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,762.00000	3,729	33.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	33.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,188.00000	8,221	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,188.00000	6,221	37.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,188.00000	4,221	30.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		7.00000	0,006	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,195.00000	2,227	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		161.00000	0,148	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		349.00000	0,369	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,813.00000	1,780	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,812.00000	2,779	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,812.00000	3,779	33.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	33.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,138.00000	8,171	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,138.00000	6,171	37.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,138.00000	4,171	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		8.00000	0,007	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,146.00000	2,178	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,863.00000	1,830	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,862.00000	2,829	28.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,862.00000	3,829	33.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	33.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,288.00000	8,321	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,288.00000	6,321	38.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,288.00000	4,321	31.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		6.00000	0,005	26.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,294.00000	2,326	26.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		134.00000	0,123	18.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		422.00000	0,444	18.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,713.00000	1,681	22.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,002	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,712.00000	2,679	27.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,712.00000	3,679	32.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	32.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,388.00000	8,421	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,388.00000	6,421	38.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,388.00000	4,421	31.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		5.00000	0,004	27.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,393.00000	2,425	27.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		111.00000	0,102	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		499.00000	0,523	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,614.00000	1,581	22.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	22.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,612.00000	2,579	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,612.00000	3,579	32.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.87420	6.90690		16.93	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,693.00000	7,726	32.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	29.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,694.00000	5,727	29.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		5.00000	0,004	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,698.00000	3,730	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		57.00000	0,054	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,750.00000	1,780	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		492.00000	0,469	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		185.00000	0,195	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,320.00000	1,287	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,013	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,309.00000	2,277	23.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,003	23.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,307.00000	3,274	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,307.00000	4,274	22.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,643.00000	7,676	32.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	29.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,644.00000	5,677	29.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		5.00000	0,005	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,648.00000	3,681	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		60.00000	0,057	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,703.00000	1,733	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		522.00000	0,498	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		165.00000	0,174	16.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,369.00000	1,336	17.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		12.00000	0,012	17.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,359.00000	2,326	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		2.00000	0,002	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,357.00000	3,324	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,357.00000	4,324	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	32.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,593.00000	7,626	32.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		1.00000	0,001	29.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,594.00000	5,627	29.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		6.00000	0,005	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,599.00000	3,631	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		62.00000	0,059	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,655.00000	1,685	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		554.00000	0,530	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		147.00000	0,156	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,418.00000	1,385	17.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		11.00000	0,011	17.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,409.00000	2,376	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		2.00000	0,002	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,407.00000	3,374	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,407.00000	4,374	22.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		434.00000	0,413	16.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		227.00000	0,239	16.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,943.00000	7,976	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		1.00000	0,001	29.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,944.00000	5,977	29.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		4.00000	0,003	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,947.00000	3,979	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		47.00000	0,045	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,990.00000	2,021	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		358.00000	0,338	16.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		301.00000	0,314	16.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,077.00000	1,044	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		20.00000	0,020	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,061.00000	2,028	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		4.00000	0,004	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,057.00000	3,025	28.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,001	28.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,057.00000	4,024	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,843.00000	7,876	33.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	29.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,844.00000	5,877	29.75	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	10.75	Call		4.00000	0,004	25.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,847.00000	3,880	25.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		51.00000	0,048	24.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,894.00000	1,924	24.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		408.00000	0,387	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		251.00000	0,263	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,174.00000	1,141	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		17.00000	0,017	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,160.00000	2,127	22.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		3.00000	0,003	22.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,157.00000	3,124	27.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,157.00000	4,124	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,993.00000	8,026	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,001	30.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,994.00000	6,027	30.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		3.00000	0,003	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,996.00000	4,029	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		46.00000	0,042	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,039.00000	2,068	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		335.00000	0,318	17.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		328.00000	0,344	17.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,029.00000	0,999	15.38	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	14/06/2010	Foreign Exchange Future	5.90	Put		22.00000	0,025	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,011.00000	1,978	21.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	21.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,007.00000	2,975	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,007.00000	3,974	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,893.00000	7,926	33.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	29.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,894.00000	5,927	29.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		4.00000	0,003	25.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,897.00000	3,929	25.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		49.00000	0,047	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,942.00000	1,973	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		382.00000	0,362	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		275.00000	0,288	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,126.00000	1,093	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	0,019	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,110.00000	2,078	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,004	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,107.00000	3,075	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,107.00000	4,074	22.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	32.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,743.00000	7,776	32.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	29.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,744.00000	5,777	29.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		5.00000	0,004	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,748.00000	3,780	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		55.00000	0,052	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,798.00000	1,828	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		462.00000	0,440	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		205.00000	0,216	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,271.00000	1,238	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,014	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,259.00000	2,227	23.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,003	23.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,257.00000	3,224	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,257.00000	4,224	22.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,243.00000	8,276	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,244.00000	6,277	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	0,002	26.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,246.00000	4,278	26.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		33.00000	0,030	24.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,276.00000	2,306	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		248.00000	0,235	18.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		491.00000	0,511	18.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		813.00000	0,784	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		56.00000	0,060	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,763.00000	1,730	19.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	19.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,758.00000	2,725	26.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	26.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,757.00000	3,724	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,193.00000	8,226	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	30.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,194.00000	6,227	30.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		3.00000	0,003	26.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,196.00000	4,229	26.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		35.00000	0,033	24.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,228.00000	2,259	24.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		264.00000	0,250	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		457.00000	0,476	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		854.00000	0,825	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		47.00000	0,051	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,812.00000	1,780	20.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		5.00000	0,006	20.28	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,808.00000	2,775	26.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,001	26.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,807.00000	3,774	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,093.00000	8,126	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	30.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,094.00000	6,127	30.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		3.00000	0,003	26.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,096.00000	4,129	26.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		40.00000	0,037	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,133.00000	2,163	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		297.00000	0,282	17.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		390.00000	0,408	17.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		940.00000	0,910	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		33.00000	0,036	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,912.00000	1,879	20.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		5.00000	0,005	20.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,908.00000	2,875	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,001	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,907.00000	3,874	23.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,043.00000	8,076	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		1.00000	0,001	30.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,044.00000	6,077	30.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		3.00000	0,003	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,046.00000	4,079	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		43.00000	0,040	24.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,086.00000	2,116	24.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		315.00000	0,300	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		358.00000	0,376	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		984.00000	0,954	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		27.00000	0,030	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,961.00000	1,929	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		4.00000	0,005	21.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,958.00000	2,925	27.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,001	27.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,957.00000	3,924	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,293.00000	8,326	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		1.00000	0,001	30.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,294.00000	6,327	30.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		3.00000	0,002	26.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,296.00000	4,328	26.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		31.00000	0,029	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,324.00000	2,355	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		234.00000	0,222	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		527.00000	0,548	18.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		772.00000	0,744	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		65.00000	0,070	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,714.00000	1,681	19.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	19.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,708.00000	2,675	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,707.00000	3,674	24.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	24.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,143.00000	8,176	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	30.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,144.00000	6,177	30.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		3.00000	0,003	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,146.00000	4,179	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		38.00000	0,035	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,181.00000	2,211	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		280.00000	0,265	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		423.00000	0,441	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		897.00000	0,867	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		40.00000	0,043	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,862.00000	1,829	20.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,005	20.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,858.00000	2,825	26.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	26.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,857.00000	3,824	23.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,343.00000	8,376	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	30.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,344.00000	6,377	30.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,345.00000	4,378	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		29.00000	0,027	25.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,372.00000	2,403	25.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		221.00000	0,209	18.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		564.00000	0,585	18.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		733.00000	0,705	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		76.00000	0,081	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,664.00000	1,631	19.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,007	19.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,658.00000	2,625	25.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,657.00000	3,624	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.66	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.91510	6.90700		17.13	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		0.00000	0,412	17.15	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		0.00000	0,404	17.15	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.88500	130.92200			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.28000	133.31800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/02/2010			302.66900	302.80200		5.37	817,206,300.00	270	1,132.00
GOVI	On	04/02/2010	304.00	Call		19,011.00000	1,822	5.37	0.00	0	0.00
GOVI	On	04/02/2010	304.00	Put		30,991.00000	3,153	5.37	0.00	0	0.00
GOVI	On	06/05/2010			308.20900	308.34400		6.80	0.00	0	0.00
GOVI	On	06/05/2010	309.80	Call		45,541.00000	4,473	6.80	0.00	0	0.00
GOVI	On	06/05/2010	309.80	Put		60,101.00000	6,064	6.80	0.00	0	0.00
GOVI	On	05/08/2010			313.95100	314.08900		6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Call		58,746.00000	5,795	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		73,856.00000	7,444	6.57	0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/02/2010			362.87600	362.69100			0.00	0	425.00
J153	On	31/08/2010			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010			6.97700	6.96600		0.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	06/05/2010			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009			7.23000	7.23000			0.00	0	0.00
JIBAR F	On	20/01/2010			7.20000	7.21200			0.00	0	0.00
JIBAR F	On	17/02/2010			7.11000	7.12900			0.00	0	0.00
JIBAR F	On	17/03/2010			7.09000	7.11100			0.00	0	0.00
JIBAR F	On	21/04/2010			7.09000	7.10700			0.00	0	0.00
JIBAR F	On	19/05/2010			7.10000	7.12300			0.00	0	0.00
JIBAR F	On	15/06/2010			7.12000	7.12400			0.00	0	0.00
JIBAR F	On	15/09/2010			7.30000	7.31900			0.00	0	0.00
JIBAR F	On	15/12/2010			7.52000	7.52500			0.00	0	0.00
JIBAR F	On	16/03/2011			7.86000	7.87600			0.00	0	0.00
JIBAR F	On	15/06/2011			8.23000	8.27900			0.00	0	5,000.00
JIBAR F	On	21/09/2011			8.66000	8.65700			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
JN10	On	04/02/2010		JNOTE	9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	31/12/2009		Rodi	6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010		Rodi	7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010		Rodi	6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010		Rodi	7.18400	7.20000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	04/02/2010	Index Future			291.57000	291.83800			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.90700	297.17900			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.63100	7.61600		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		178.00000	0,167	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		354.00000	0,366	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.45300	8.44400		5.25	127,593.41	1	6,593.00
R157	On	04/02/2010	Bond Future	7.75	Call		89.00000	0,082	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,618.00000	3,656	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.52500	8.51500		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,579.00000	1,549	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,651.00000	1,668	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.57000	8.55900		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,499.00000	2,466	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,631.00000	1,648	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.05100	9.02100		11.50	1,252,132.53	11	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		142.00000	0,118	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		7,747.00000	8,005	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.09900	9.06800		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,039.00000	2,890	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,672.00000	3,810	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.13300	9.10100		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,934.00000	4,760	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,581.00000	3,700	11.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/02/2010	Bond Future			8.51700	8.50800		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		12.00000	0,010	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,082.00000	4,116	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.58700	8.57700		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,096.00000	1,074	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,386.00000	1,402	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.63000	8.61900		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,331.00000	2,303	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		977.00000	0,988	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.09100	9.08100		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		49.00000	0,044	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,818.00000	4,865	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.16300	9.15400		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,478.00000	1,451	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,268.00000	2,287	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.21700	9.20600		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,466.00000	2,432	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,248.00000	2,268	7.50	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.08300	9.07400		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		52.00000	0,048	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,256.00000	5,304	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,012.00000	0,978	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,439.00000	1,456	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		198.00000	0,185	8.28	0.00	0	200.00

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	8.50	Put		3,575.00000	3,614	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.15000	9.14000		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,649.00000	1,617	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,440.00000	2,464	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.19900	9.18900		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,800.00000	2,765	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,466.00000	2,486	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.58800	8.56800		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		9.00000	0,008	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,512.00000	3,575	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.67900	8.65800		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,201.00000	1,162	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		923.00000	0,947	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.74200	8.71800		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,770.00000	1,726	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		972.00000	0,996	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.17100	9.15200		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		51.00000	0,044	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,598.00000	5,704	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.23700	9.21600		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,230.00000	2,159	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,033.00000	2,084	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.28700	9.26500		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,485.00000	3,406	9.94	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	05/08/2010	Bond Future	9.50	Put		2,162.00000	2,208	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.16800	9.15900		10.25	85,776.83	1	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		166.00000	0,154	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,326.00000	4,369	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22600	9.21600		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,251.00000	2,212	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,047.00000	2,068	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.26900	9.25900		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,597.00000	3,556	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,186.00000	2,204	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.78100	8.76100		14.25	76,479.12	1	1,801.00
R209	On	04/02/2010	Bond Future	7.50	Call		5.00000	0,004	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,386.00000	11,546	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,991.00000	8,831	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		29.00000	0,030	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.81100	8.79100		14.75	149,482.32	2	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,736.00000	1,666	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,122.00000	4,211	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.83000	8.80900		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,377.00000	3,287	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,849.00000	3,926	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.89900	299.03500			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.37000	304.50900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							918,352,940.81	6,858	251,125.00
<u>j-Bonds</u>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond	7.36000	7.38200		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	7.58000	7.56500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	8.40000	8.38500		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	9.01500	8.99000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	8.47000	8.45500		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	9.04000	9.03000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	9.04000	9.03000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	8.52500	8.51000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	9.12500	9.11000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	9.12500	9.11500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.75500	8.73500		0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							918,352,940.81	6,858	251,125.00