



Daily MTM Report

Daily summary for: 17/12/2009

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			7.66480	7.60040		19.70	213,326,713.60	27,832	252,964.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,900.00000	8,835	40.40	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,900.00000	6,835	37.40	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,650.00000	8,585	40.40	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,650.00000	6,585	36.74	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		125.00000	0,136	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		775.00000	0,721	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		497.00000	0,541	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		147.00000	0,126	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,360.00000	1,423	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		10.00000	0,008	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,351.00000	2,416	28.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,350.00000	3,415	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,400.00000	8,335	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		678.00000	0,730	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		78.00000	0,065	19.61	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,605.00000	1,669	23.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	0,004	23.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,601.00000	2,665	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,600.00000	3,665	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,450.00000	8,385	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,450.00000	6,385	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,550.00000	3,615	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,550.00000	8,485	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,002	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,552.00000	4,487	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		566.00000	0,613	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		116.00000	0,098	19.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,458.00000	1,521	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		8.00000	0,006	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,450.00000	3,515	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,850.00000	8,785	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,850.00000	6,785	37.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,050.00000	8,985	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,050.00000	6,985	37.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		77.00000	0,083	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,127.00000	1,068	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,952.00000	2,017	25.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	25.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,951.00000	3,015	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,000.00000	8,935	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,000.00000	6,935	37.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,950.00000	8,885	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,950.00000	6,885	37.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,750.00000	8,685	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,750.00000	6,685	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,800.00000	8,735	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,800.00000	6,735	37.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,700.00000	8,635	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,700.00000	6,635	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,311.00000	1,374	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		11.00000	0,009	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,301.00000	2,366	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,300.00000	3,365	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,600.00000	8,535	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,600.00000	6,535	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,500.00000	8,435	40.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,500.00000	6,435	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,001.00000	4,936	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,500.00000	3,565	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		134.00000	0,145	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		734.00000	0,680	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		531.00000	0,576	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		131.00000	0,111	19.64	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,409.00000	1,472	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		9.00000	0,007	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,401.00000	2,466	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,400.00000	3,465	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		111.00000	0,120	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		861.00000	0,805	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		433.00000	0,473	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		183.00000	0,158	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,262.00000	1,325	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		12.00000	0,010	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,252.00000	2,316	27.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,001	27.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,250.00000	3,315	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		1,022.00000	1,084	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		22.00000	0,019	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,002.00000	2,066	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,001	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,001.00000	3,065	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		375.00000	0,411	19.67	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		225.00000	0,196	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,165.00000	1,228	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		15.00000	0,013	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,152.00000	2,216	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,001	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,150.00000	3,215	31.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		104.00000	0,112	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		904.00000	0,847	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		403.00000	0,441	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		203.00000	0,176	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,202.00000	2,266	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,001	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,200.00000	3,265	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,117.00000	1,180	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		17.00000	0,015	20.40	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	5.50	Call		2,102.00000	2,166	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,001	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,101.00000	3,165	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,450.00000	5,385	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,069.00000	1,131	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		19.00000	0,016	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,052.00000	2,116	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,001	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,051.00000	3,115	32.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,602.00000	4,537	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		73.00000	0,079	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,173.00000	1,114	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		260.00000	0,283	19.95	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		360.00000	0,318	19.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		931.00000	0,990	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		31.00000	0,025	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,903.00000	1,967	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,002	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,901.00000	2,965	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		243.00000	0,264	20.20	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		393.00000	0,349	20.20	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		887.00000	0,945	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		37.00000	0,030	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,853.00000	1,917	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,002	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,851.00000	2,915	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		50.00000	0,054	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,500.00000	1,439	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		640.00000	0,690	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		90.00000	0,075	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,556.00000	1,620	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		6.00000	0,005	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,551.00000	2,615	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		212.00000	0,231	20.71	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		462.00000	0,416	20.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		801.00000	0,856	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		51.00000	0,041	19.59	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,754.00000	1,818	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,003	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,751.00000	2,815	30.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		59.00000	0,063	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,359.00000	1,298	26.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		759.00000	0,813	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		59.00000	0,048	19.59	32,160.00	670	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,704.00000	1,768	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	0,003	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		718.00000	0,771	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		68.00000	0,056	19.60	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,655.00000	1,719	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		5.00000	0,004	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,651.00000	2,715	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,500.00000	5,435	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,002	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,502.00000	4,437	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		602.00000	0,651	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		102.00000	0,086	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,507.00000	1,570	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		7.00000	0,005	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,501.00000	2,565	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,002	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,402.00000	4,337	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		464.00000	0,506	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		164.00000	0,141	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		7,800.00000	7,735	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,214.00000	1,276	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		14.00000	0,011	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,701.00000	2,765	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,200.00000	4,265	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,050.00000	7,985	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,051.00000	4,986	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		976.00000	1,036	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		26.00000	0,021	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,451.00000	2,515	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,950.00000	4,015	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		348.00000	0,382	19.68	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		248.00000	0,217	19.68	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		46.00000	0,049	27.29	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,596.00000	1,534	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,002	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,651.00000	4,587	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		322.00000	0,354	19.68	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		272.00000	0,239	19.68	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	7.60	Call		298.00000	0,328	19.69	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		298.00000	0,263	19.69	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		32.00000	0,034	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,982.00000	1,919	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		35.00000	0,037	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,885.00000	1,822	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		278.00000	0,303	19.70	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		328.00000	0,288	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		198.00000	0,216	20.96	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		498.00000	0,451	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,851.00000	4,786	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		162.00000	0,176	21.72	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		612.00000	0,561	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,101.00000	5,036	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		118.00000	0,127	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		818.00000	0,762	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,001	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,751.00000	4,686	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		29.00000	0,031	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,079.00000	2,016	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		185.00000	0,201	21.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		535.00000	0,486	21.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	35.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,801.00000	4,736	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		173.00000	0,188	21.47	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		573.00000	0,523	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		143.00000	0,154	22.23	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		693.00000	0,639	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,901.00000	4,836	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		17.00000	0,019	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,517.00000	2,454	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		19.00000	0,021	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,419.00000	2,356	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		21.00000	0,023	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,321.00000	2,258	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		152.00000	0,165	21.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		652.00000	0,600	21.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,301.00000	5,236	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		15.00000	0,017	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,615.00000	2,552	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		92.00000	0,099	24.00	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		992.00000	0,934	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,251.00000	5,186	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		98.00000	0,106	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		948.00000	0,891	23.75	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	12.95	Call		1.00000	0,001	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,351.00000	5,286	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		87.00000	0,094	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,037.00000	0,979	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,001	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,400.00000	5,336	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		12.00000	0,013	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,812.00000	2,748	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		14.00000	0,015	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,714.00000	2,650	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		82.00000	0,088	24.51	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,082.00000	1,023	24.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,550.00000	5,485	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		69.00000	0,074	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,219.00000	1,159	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,050.00000	5,985	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		53.00000	0,057	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,453.00000	1,392	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,650.00000	5,585	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		10.00000	0,012	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,960.00000	2,897	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		62.00000	0,066	25.77	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	8.85	Put		1,312.00000	1,251	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,000.00000	5,935	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,750.00000	5,685	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		9.00000	0,010	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,059.00000	2,995	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		56.00000	0,060	26.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,406.00000	1,345	26.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,600.00000	5,535	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		11.00000	0,012	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,911.00000	2,847	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		65.00000	0,070	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,265.00000	1,205	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,900.00000	5,835	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		40.00000	0,042	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,740.00000	1,677	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		36.00000	0,039	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,836.00000	1,774	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,200.00000	6,135	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		31.00000	0,032	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,031.00000	1,967	29.57	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	14.00	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,400.00000	6,335	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	0,003	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,302.00000	4,238	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		24.00000	0,026	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,224.00000	2,161	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,550.00000	6,485	36.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	0,002	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,452.00000	4,387	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	0,003	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,352.00000	4,288	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,300.00000	6,235	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	0,003	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,203.00000	4,138	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		3.00000	0,004	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,103.00000	4,039	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		27.00000	0,029	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,127.00000	2,064	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,350.00000	6,285	35.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	0,003	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,253.00000	4,188	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		3.00000	0,004	35.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,153.00000	4,089	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		3.00000	0,004	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,053.00000	3,989	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		4.00000	0,005	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,954.00000	3,890	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,700.00000	5,635	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		10.00000	0,011	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,010.00000	2,946	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		48.00000	0,051	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,548.00000	1,486	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,800.00000	5,735	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		7.00000	0,008	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,307.00000	3,243	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		8.00000	0,009	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,208.00000	3,144	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		9.00000	0,010	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,109.00000	3,045	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		44.00000	0,046	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,644.00000	1,581	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,850.00000	5,785	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		8.00000	0,009	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,158.00000	3,094	32.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		42.00000	0,044	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,692.00000	1,629	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,950.00000	5,885	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		4.00000	0,005	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,854.00000	3,790	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	0,005	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,755.00000	3,690	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		5.00000	0,006	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,655.00000	3,591	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		6.00000	0,006	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,556.00000	3,491	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		6.00000	0,007	33.60	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,456.00000	3,392	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		7.00000	0,008	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,357.00000	3,293	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		8.00000	0,009	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,258.00000	3,194	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		38.00000	0,040	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,788.00000	1,725	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,100.00000	6,035	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		4.00000	0,004	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,004.00000	3,939	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		4.00000	0,005	34.82	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	11.50	Put		3,904.00000	3,840	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		4.00000	0,005	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,804.00000	3,740	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		5.00000	0,006	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,705.00000	3,641	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		5.00000	0,006	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,605.00000	3,541	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		6.00000	0,007	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,506.00000	3,442	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		33.00000	0,035	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,933.00000	1,870	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,951.00000	4,886	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		11.00000	0,013	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,861.00000	2,798	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		13.00000	0,014	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,763.00000	2,699	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		14.00000	0,016	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,664.00000	2,601	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		16.00000	0,018	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,566.00000	2,503	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		18.00000	0,020	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,468.00000	2,405	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		20.00000	0,022	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,370.00000	2,307	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	9.75	Call		26.00000	0,028	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,176.00000	2,113	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,002	35.21	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,701.00000	4,637	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		23.00000	0,025	30.36	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,273.00000	2,210	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		4.00000	0,005	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,844.00000	3,780	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		6.00000	0,007	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,406.00000	3,342	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,000.00000	7,935	40.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,000.00000	4,065	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,950.00000	7,885	40.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,050.00000	4,115	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,100.00000	8,035	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,900.00000	3,965	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,200.00000	8,135	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		227.00000	0,247	20.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		427.00000	0,382	20.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		843.00000	0,900	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		43.00000	0,035	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,803.00000	1,867	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,002	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,801.00000	2,865	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,800.00000	3,865	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,250.00000	8,185	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,250.00000	6,185	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,750.00000	3,815	29.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,300.00000	8,235	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,700.00000	3,765	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.55	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		7,850.00000	7,785	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,150.00000	4,215	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,900.00000	7,835	40.01	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	3.50	Call		4,100.00000	4,165	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,150.00000	8,085	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,150.00000	6,085	35.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,850.00000	3,915	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,350.00000	8,285	40.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,650.00000	3,715	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.79740	7.73220		20.13	70,176.60	9	40,507.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		244.00000	0,260	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		912.00000	0,863	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,419.00000	8,354	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	0,008	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,425.00000	6,361	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,583.00000	3,648	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,469.00000	8,404	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	0,007	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,475.00000	6,410	35.87	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	4.20	Call		3,533.00000	3,598	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,568.00000	8,504	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,868.00000	8,803	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,068.00000	9,003	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,003	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,071.00000	7,006	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		50.00000	0,053	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,118.00000	3,056	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,018.00000	8,953	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,004	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,021.00000	6,957	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		52.00000	0,055	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,070.00000	3,008	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,991.00000	2,055	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		9.00000	0,008	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,984.00000	3,049	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,968.00000	8,903	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,004	35.01	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	14/06/2010	Foreign Exchange Future	14.70	Put		6,971.00000	6,907	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,768.00000	8,703	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,818.00000	8,753	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,718.00000	8,653	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,005	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,723.00000	6,658	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		573.00000	0,614	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		291.00000	0,267	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,322.00000	1,384	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		40.00000	0,037	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,287.00000	2,352	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,283.00000	3,348	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,618.00000	8,553	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	0,006	35.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,623.00000	6,559	35.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,415.00000	1,477	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		33.00000	0,030	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,387.00000	2,452	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,005	23.68	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	4.35	Call		3,383.00000	3,448	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,518.00000	8,454	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		691.00000	0,736	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		209.00000	0,189	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,509.00000	1,571	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		27.00000	0,024	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,483.00000	3,548	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		6.00000	0,007	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,574.00000	6,510	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		18.00000	0,019	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,086.00000	5,022	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		265.00000	0,283	22.00	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		833.00000	0,786	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		660.00000	0,704	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		228.00000	0,207	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,462.00000	1,524	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		30.00000	0,027	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,436.00000	2,501	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,433.00000	3,498	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		234.00000	0,250	22.57	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	8.45	Put		952.00000	0,903	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		185.00000	0,197	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,203.00000	1,150	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,005	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,872.00000	6,808	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,005	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,822.00000	6,758	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		35.00000	0,037	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,853.00000	3,790	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	0,005	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,772.00000	6,708	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		192.00000	0,205	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,160.00000	1,108	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,097.00000	1,157	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		65.00000	0,060	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,040.00000	2,105	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,008	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,034.00000	3,099	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		225.00000	0,240	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		993.00000	0,943	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		545.00000	0,585	19.68	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		313.00000	0,288	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,238.00000	2,303	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	22.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,233.00000	3,299	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		16.00000	0,017	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,334.00000	5,270	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		27.00000	0,028	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,345.00000	4,281	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		44.00000	0,047	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,362.00000	3,300	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		216.00000	0,231	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,034.00000	0,984	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		519.00000	0,558	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		337.00000	0,311	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,231.00000	1,292	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		49.00000	0,045	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,188.00000	2,253	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,183.00000	3,249	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		16.00000	0,016	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,384.00000	5,319	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		26.00000	0,028	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,394.00000	4,331	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		43.00000	0,045	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,411.00000	3,348	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		208.00000	0,222	23.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,076.00000	1,025	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,186.00000	1,246	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		54.00000	0,049	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,139.00000	2,204	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,134.00000	3,199	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		15.00000	0,016	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,433.00000	5,369	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		42.00000	0,044	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,460.00000	3,397	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		200.00000	0,213	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,118.00000	1,066	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,141.00000	1,202	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		59.00000	0,055	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,089.00000	2,154	21.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	21.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,084.00000	3,149	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		14.00000	0,015	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,582.00000	5,518	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		23.00000	0,025	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,591.00000	4,528	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		39.00000	0,041	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,607.00000	3,544	31.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		178.00000	0,190	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,246.00000	1,193	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		408.00000	0,437	20.13	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		476.00000	0,440	20.13	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,015.00000	1,069	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		83.00000	0,072	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,942.00000	2,006	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	0,009	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,934.00000	2,999	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		391.00000	0,418	20.31	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		509.00000	0,471	20.31	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		975.00000	1,029	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		93.00000	0,082	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,893.00000	1,957	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,010	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,884.00000	2,949	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	0,014	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,681.00000	5,617	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		38.00000	0,039	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,706.00000	3,642	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		166.00000	0,176	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,334.00000	1,279	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		374.00000	0,400	20.50	8,000.00	20	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		542.00000	0,503	20.50	10,060.00	20	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		937.00000	0,989	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		105.00000	0,092	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,845.00000	1,908	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		13.00000	0,011	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,834.00000	2,900	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,003	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		13.00000	0,014	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,781.00000	5,717	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		36.00000	0,038	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,804.00000	3,741	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		12.00000	0,012	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,980.00000	5,915	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		19.00000	0,020	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,987.00000	4,923	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		33.00000	0,034	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,001.00000	3,937	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		53.00000	0,056	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,021.00000	2,959	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		12.00000	0,013	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,930.00000	5,866	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		19.00000	0,021	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,937.00000	4,874	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		34.00000	0,035	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,952.00000	3,888	32.75	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	7.15	Call		756.00000	0,804	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		174.00000	0,157	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,604.00000	1,666	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		22.00000	0,019	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,586.00000	2,651	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	0,013	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,880.00000	5,816	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		34.00000	0,036	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,902.00000	3,839	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		56.00000	0,059	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,924.00000	2,862	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		144.00000	0,153	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,512.00000	1,456	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		314.00000	0,336	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		682.00000	0,639	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		790.00000	0,839	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		158.00000	0,142	19.08	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,651.00000	1,714	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		19.00000	0,017	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,635.00000	2,700	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		13.00000	0,014	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,731.00000	5,667	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		37.00000	0,038	32.20	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	14/06/2010	Foreign Exchange Future	11.45	Put		3,755.00000	3,691	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		358.00000	0,382	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		576.00000	0,535	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		899.00000	0,950	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		117.00000	0,103	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,796.00000	1,859	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	0,012	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,785.00000	2,850	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		14.00000	0,015	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,632.00000	5,568	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		23.00000	0,024	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,641.00000	4,577	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		38.00000	0,040	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,656.00000	3,593	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		160.00000	0,170	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,378.00000	1,323	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		172.00000	0,183	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,290.00000	1,236	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		16.00000	0,017	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,284.00000	5,220	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		28.00000	0,029	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,296.00000	4,232	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		154.00000	0,164	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,422.00000	1,367	24.63	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	7.00	Call		862.00000	0,912	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		130.00000	0,115	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,748.00000	1,811	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		16.00000	0,014	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		15.00000	0,016	35.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,483.00000	5,419	35.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		41.00000	0,043	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,509.00000	3,446	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		135.00000	0,143	25.38	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,603.00000	1,546	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		723.00000	0,770	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		191.00000	0,173	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,556.00000	1,619	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		24.00000	0,022	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,536.00000	2,601	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		30.00000	0,032	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,148.00000	4,085	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		130.00000	0,138	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,648.00000	1,591	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		149.00000	0,158	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,467.00000	1,411	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		630.00000	0,673	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		248.00000	0,226	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	33.62	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	15.50	Put		7,769.00000	7,704	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		8.00000	0,009	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,276.00000	6,212	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		21.00000	0,022	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,789.00000	4,725	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		45.00000	0,048	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,313.00000	3,251	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,276.00000	1,338	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		44.00000	0,041	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,735.00000	2,800	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,232.00000	4,297	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,019.00000	7,954	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		6.00000	0,007	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,524.00000	6,460	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		40.00000	0,042	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,558.00000	3,495	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		276.00000	0,295	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		794.00000	0,748	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,056.00000	1,113	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		74.00000	0,066	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,486.00000	2,551	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	24.26	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	3.75	Call		3,983.00000	4,048	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		126.00000	0,133	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,694.00000	1,636	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		494.00000	0,532	19.83	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		362.00000	0,335	19.83	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		24.00000	0,025	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,542.00000	4,478	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		29.00000	0,031	33.33	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,197.00000	4,134	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		139.00000	0,148	25.19	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,557.00000	1,501	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		122.00000	0,129	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,740.00000	1,682	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		470.00000	0,507	19.90	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		388.00000	0,360	19.90	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		25.00000	0,026	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,493.00000	4,429	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		105.00000	0,110	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,973.00000	1,913	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		111.00000	0,117	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,879.00000	1,820	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		447.00000	0,483	19.98	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		415.00000	0,386	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		102.00000	0,107	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,020.00000	1,960	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		108.00000	0,114	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,926.00000	1,867	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		115.00000	0,121	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,833.00000	1,774	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		427.00000	0,459	20.05	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		445.00000	0,412	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		20.00000	0,022	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,838.00000	4,775	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		301.00000	0,321	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		719.00000	0,674	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		18.00000	0,019	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,036.00000	4,972	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		55.00000	0,058	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,973.00000	2,911	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		58.00000	0,061	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,876.00000	2,814	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		61.00000	0,065	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,779.00000	2,718	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		254.00000	0,271	22.19	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		872.00000	0,824	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		20.00000	0,021	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,888.00000	4,824	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		60.00000	0,063	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,828.00000	2,766	29.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		63.00000	0,067	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,731.00000	2,670	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		288.00000	0,308	21.63	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		756.00000	0,711	21.63	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		22.00000	0,023	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,740.00000	4,676	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		65.00000	0,069	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,683.00000	2,622	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		69.00000	0,073	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,587.00000	2,526	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		74.00000	0,078	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,492.00000	2,431	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		78.00000	0,083	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,396.00000	2,336	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		84.00000	0,089	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,302.00000	2,242	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		89.00000	0,095	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,207.00000	2,148	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		96.00000	0,101	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,114.00000	2,054	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		328.00000	0,350	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		646.00000	0,603	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		25.00000	0,027	33.76	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,443.00000	4,380	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		118.00000	0,125	26.13	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		1,786.00000	1,728	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		22.00000	0,023	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,690.00000	4,626	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		67.00000	0,071	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,635.00000	2,574	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		71.00000	0,076	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,539.00000	2,479	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		76.00000	0,081	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,444.00000	2,384	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		86.00000	0,092	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,254.00000	2,195	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		92.00000	0,098	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,160.00000	2,101	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		99.00000	0,104	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,067.00000	2,007	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		342.00000	0,366	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		610.00000	0,569	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		81.00000	0,086	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,349.00000	2,289	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,969.00000	7,904	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,032.00000	4,098	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		11.00000	0,012	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,029.00000	5,965	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
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		32.00000	0,034	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,050.00000	3,987	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,069.00000	8,004	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		11.00000	0,012	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,079.00000	6,015	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		31.00000	0,033	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,099.00000	4,036	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,933.00000	3,998	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,219.00000	8,154	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	0,010	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,227.00000	6,163	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		28.00000	0,030	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,246.00000	4,183	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,783.00000	3,848	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,119.00000	8,054	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		10.00000	0,011	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,128.00000	6,064	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,883.00000	3,948	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,768.00000	9,703	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,169.00000	8,104	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		9.00000	0,011	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,177.00000	6,114	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,833.00000	3,898	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,269.00000	8,204	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,733.00000	3,798	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,319.00000	8,254	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	0,009	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,326.00000	6,262	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		826.00000	0,875	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		144.00000	0,128	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,699.00000	1,763	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		17.00000	0,016	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,685.00000	2,750	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,683.00000	3,748	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,869.00000	7,804	33.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,132.00000	4,198	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,919.00000	7,854	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,082.00000	4,148	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,369.00000	8,304	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		7.00000	0,008	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,375.00000	6,311	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,633.00000	3,698	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	31.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.92990	7.86240		20.05	0.00	0	3,365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		18.00000	0,019	37.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,006.00000	7,939	37.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		35.00000	0,037	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,023.00000	5,957	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		72.00000	0,075	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,060.00000	3,995	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		169.00000	0,176	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,157.00000	2,096	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,134.00000	1,192	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		122.00000	0,112	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,030.00000	2,097	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		18.00000	0,017	19.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,018.00000	3,085	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,005	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,013.00000	4,081	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		18.00000	0,020	37.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,956.00000	7,890	37.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		36.00000	0,038	34.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,974.00000	5,908	34.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		73.00000	0,076	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,011.00000	3,946	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		173.00000	0,180	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,111.00000	2,050	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		571.00000	0,603	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		509.00000	0,473	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,175.00000	1,233	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		113.00000	0,103	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,079.00000	2,146	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,016	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,068.00000	3,135	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		6.00000	0,005	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,063.00000	4,131	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		550.00000	0,581	19.97	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		538.00000	0,501	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		18.00000	0,019	37.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,056.00000	7,989	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		35.00000	0,036	34.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,073.00000	6,006	34.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		71.00000	0,074	31.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,109.00000	4,044	31.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		165.00000	0,172	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,203.00000	2,142	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		531.00000	0,559	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		569.00000	0,529	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,097.00000	1,151	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		135.00000	0,121	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,982.00000	2,048	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		20.00000	0,018	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,968.00000	3,036	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,964.00000	4,031	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		17.00000	0,018	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,105.00000	8,038	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		34.00000	0,036	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,122.00000	6,056	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		69.00000	0,072	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,157.00000	4,092	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		160.00000	0,168	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,248.00000	2,188	26.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		513.00000	0,540	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		601.00000	0,560	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,060.00000	1,114	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		148.00000	0,134	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,934.00000	2,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		22.00000	0,020	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,919.00000	2,986	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		7.00000	0,006	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,914.00000	3,981	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		16.00000	0,018	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,204.00000	8,138	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		33.00000	0,035	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,221.00000	6,155	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		66.00000	0,069	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,254.00000	4,189	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		152.00000	0,159	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,340.00000	2,279	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		478.00000	0,504	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		666.00000	0,624	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		990.00000	1,041	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		178.00000	0,161	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,840.00000	1,905	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		28.00000	0,025	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,820.00000	2,887	24.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		8.00000	0,007	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,814.00000	3,881	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		16.00000	0,017	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,254.00000	8,187	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		32.00000	0,034	35.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,270.00000	6,204	35.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		65.00000	0,068	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,303.00000	4,238	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		148.00000	0,155	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,386.00000	2,325	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		462.00000	0,487	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		700.00000	0,657	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		956.00000	1,006	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		194.00000	0,176	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,793.00000	1,858	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		31.00000	0,028	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,770.00000	2,837	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		8.00000	0,007	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,764.00000	3,831	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		15.00000	0,017	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,303.00000	8,237	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		32.00000	0,033	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,320.00000	6,253	35.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		64.00000	0,066	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,352.00000	4,286	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		145.00000	0,151	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,433.00000	2,371	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		447.00000	0,471	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		735.00000	0,691	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		923.00000	0,971	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		211.00000	0,191	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,746.00000	1,811	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		34.00000	0,031	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,720.00000	2,788	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,008	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,714.00000	3,782	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		14.00000	0,015	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,452.00000	8,385	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		30.00000	0,032	35.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,468.00000	6,402	35.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		60.00000	0,063	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,498.00000	4,433	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		135.00000	0,140	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,573.00000	2,510	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		829.00000	0,874	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		267.00000	0,244	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,608.00000	1,672	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		46.00000	0,042	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,572.00000	2,639	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		10.00000	0,009	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,565.00000	3,632	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,002	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		15.00000	0,016	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,403.00000	8,336	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		31.00000	0,032	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,419.00000	6,352	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		61.00000	0,064	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,449.00000	4,384	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		138.00000	0,144	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,526.00000	2,464	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		418.00000	0,440	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		806.00000	0,760	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		859.00000	0,905	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		247.00000	0,225	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,654.00000	1,718	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		42.00000	0,038	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,621.00000	2,689	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,009	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,615.00000	3,682	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,002	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		14.00000	0,015	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,552.00000	8,485	37.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		29.00000	0,030	35.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,567.00000	6,500	35.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		58.00000	0,060	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,596.00000	4,530	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		128.00000	0,134	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,666.00000	2,604	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		379.00000	0,398	21.61	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		917.00000	0,868	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		771.00000	0,813	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		309.00000	0,283	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,518.00000	1,581	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		56.00000	0,051	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,473.00000	2,540	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		11.00000	0,010	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,465.00000	3,533	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		404.00000	0,425	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		842.00000	0,795	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		19.00000	0,020	37.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,857.00000	7,790	37.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		37.00000	0,039	34.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,875.00000	5,809	34.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		76.00000	0,079	30.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,914.00000	3,849	30.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		181.00000	0,189	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,019.00000	1,959	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		616.00000	0,651	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		454.00000	0,421	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,258.00000	1,317	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		96.00000	0,087	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,177.00000	2,244	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		15.00000	0,014	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,167.00000	3,234	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,004	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,163.00000	4,230	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		19.00000	0,020	37.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,907.00000	7,840	37.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		36.00000	0,038	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,924.00000	5,858	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		75.00000	0,077	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,963.00000	3,897	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		177.00000	0,184	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,065.00000	2,004	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		593.00000	0,627	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		481.00000	0,447	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,216.00000	1,275	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		104.00000	0,095	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,128.00000	2,195	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		16.00000	0,015	20.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,117.00000	3,184	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,004	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,113.00000	4,181	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	0,018	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,155.00000	8,088	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		33.00000	0,035	34.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,171.00000	6,105	34.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		68.00000	0,071	31.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,206.00000	4,141	31.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		156.00000	0,163	26.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,294.00000	2,233	26.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		495.00000	0,522	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		633.00000	0,592	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,025.00000	1,077	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		163.00000	0,147	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,887.00000	1,953	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		25.00000	0,023	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,869.00000	2,936	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,006	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,864.00000	3,931	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		15.00000	0,016	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,353.00000	8,286	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		31.00000	0,033	35.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,369.00000	6,303	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		62.00000	0,065	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,400.00000	4,335	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		141.00000	0,147	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,479.00000	2,417	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		432.00000	0,455	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		770.00000	0,725	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		891.00000	0,938	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		229.00000	0,208	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,700.00000	1,764	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		38.00000	0,034	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,671.00000	2,738	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		9.00000	0,008	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,664.00000	3,732	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		14.00000	0,015	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,502.00000	8,435	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		29.00000	0,031	35.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,517.00000	6,451	35.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		59.00000	0,061	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,547.00000	4,481	32.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		131.00000	0,137	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,619.00000	2,557	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		391.00000	0,411	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		879.00000	0,831	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		799.00000	0,843	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		287.00000	0,263	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,563.00000	1,626	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		51.00000	0,046	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,522.00000	2,590	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,010	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,515.00000	3,582	27.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,002	27.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		222.00000	0,232	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,660.00000	1,602	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		241.00000	0,252	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,529.00000	1,472	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.06220	7.99290		20.38	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		41.00000	0,044	36.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,998.00000	7,932	36.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		67.00000	0,072	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,024.00000	5,960	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		119.00000	0,127	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,076.00000	4,015	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		245.00000	0,258	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,202.00000	2,146	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		661.00000	0,698	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		618.00000	0,586	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,214.00000	1,275	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		171.00000	0,163	18.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,078.00000	2,147	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		35.00000	0,035	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,052.00000	3,121	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,045.00000	4,114	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		470.00000	0,497	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,027.00000	0,985	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		40.00000	0,044	36.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,047.00000	7,982	36.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		67.00000	0,071	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,074.00000	6,009	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		118.00000	0,125	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,125.00000	4,063	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		240.00000	0,253	25.65	75,900.00	300	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,247.00000	2,191	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,176.00000	1,236	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		183.00000	0,174	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,030.00000	2,100	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		37.00000	0,038	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,002.00000	3,072	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,010	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,996.00000	4,065	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		39.00000	0,043	36.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,096.00000	8,031	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		66.00000	0,071	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,123.00000	6,059	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		116.00000	0,123	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,173.00000	4,111	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		235.00000	0,248	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,292.00000	2,236	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		622.00000	0,656	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		679.00000	0,644	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,142.00000	1,198	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		199.00000	0,186	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,984.00000	2,052	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		41.00000	0,040	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,953.00000	3,022	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,010	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,946.00000	4,015	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		38.00000	0,042	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,145.00000	8,080	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		65.00000	0,070	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,172.00000	6,108	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		114.00000	0,121	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,221.00000	4,159	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		230.00000	0,243	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,337.00000	2,281	25.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		605.00000	0,638	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		712.00000	0,676	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,109.00000	1,163	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		216.00000	0,201	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,938.00000	2,006	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		45.00000	0,044	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,904.00000	2,973	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,011	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,896.00000	3,965	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		641.00000	0,677	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		648.00000	0,615	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		38.00000	0,041	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,195.00000	8,129	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		64.00000	0,069	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,221.00000	6,157	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		112.00000	0,119	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,269.00000	4,207	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		225.00000	0,238	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,382.00000	2,326	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		588.00000	0,620	20.65	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		745.00000	0,708	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,076.00000	1,130	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		233.00000	0,218	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,892.00000	1,960	19.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		49.00000	0,048	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,855.00000	2,924	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,846.00000	3,916	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,004	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		37.00000	0,041	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,244.00000	8,179	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		63.00000	0,068	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,270.00000	6,206	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		110.00000	0,117	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,317.00000	4,255	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		220.00000	0,233	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,427.00000	2,371	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		571.00000	0,603	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		778.00000	0,741	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,044.00000	1,097	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		251.00000	0,235	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,847.00000	1,914	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		54.00000	0,052	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,806.00000	2,875	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,013	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,797.00000	3,866	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		36.00000	0,040	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,293.00000	8,228	36.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		62.00000	0,067	33.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,319.00000	6,255	33.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		108.00000	0,115	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,365.00000	4,303	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		215.00000	0,228	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,472.00000	2,416	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		555.00000	0,586	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		812.00000	0,774	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,013.00000	1,065	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		270.00000	0,253	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,801.00000	1,869	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		58.00000	0,057	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,757.00000	2,826	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,014	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,747.00000	3,816	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		33.00000	0,037	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,490.00000	8,425	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		59.00000	0,063	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,516.00000	6,451	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		102.00000	0,108	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,559.00000	4,496	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		198.00000	0,210	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,655.00000	2,598	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		497.00000	0,525	21.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		954.00000	0,913	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		897.00000	0,945	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		354.00000	0,333	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,625.00000	1,691	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		82.00000	0,079	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,561.00000	2,630	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,018	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,548.00000	3,617	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		34.00000	0,037	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,441.00000	8,375	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		60.00000	0,064	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,467.00000	6,402	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		103.00000	0,110	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,510.00000	4,448	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		202.00000	0,214	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,609.00000	2,552	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		511.00000	0,539	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		918.00000	0,877	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		925.00000	0,974	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		332.00000	0,312	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,668.00000	1,735	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		75.00000	0,073	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,610.00000	2,679	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,017	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	4.40	Call		3,598.00000	3,667	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		458.00000	0,484	21.86	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,065.00000	1,022	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		32.00000	0,036	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,539.00000	8,474	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		58.00000	0,062	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,565.00000	6,500	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		100.00000	0,106	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,607.00000	4,544	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		195.00000	0,206	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,702.00000	2,644	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		483.00000	0,510	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		990.00000	0,948	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		870.00000	0,917	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		377.00000	0,355	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,582.00000	1,647	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		89.00000	0,085	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,512.00000	2,581	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,019	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,498.00000	3,568	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,006	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		540.00000	0,570	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		847.00000	0,808	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		41.00000	0,045	35.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,898.00000	7,833	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		69.00000	0,074	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,926.00000	5,862	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		123.00000	0,130	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,980.00000	3,918	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		254.00000	0,269	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,111.00000	2,057	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		702.00000	0,741	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		559.00000	0,529	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,292.00000	1,354	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		149.00000	0,142	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,174.00000	2,243	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		31.00000	0,031	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,151.00000	3,220	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,145.00000	4,214	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		41.00000	0,045	36.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,948.00000	7,883	36.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		68.00000	0,073	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,975.00000	5,911	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		121.00000	0,128	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,028.00000	3,966	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		249.00000	0,263	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,156.00000	2,101	25.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		681.00000	0,719	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		588.00000	0,557	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,253.00000	1,314	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		160.00000	0,152	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,126.00000	2,195	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		33.00000	0,033	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,101.00000	3,171	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,009	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,095.00000	4,164	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		35.00000	0,039	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,342.00000	8,277	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		61.00000	0,066	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,368.00000	6,304	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		107.00000	0,113	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,414.00000	4,351	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		211.00000	0,223	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,518.00000	2,461	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		983.00000	1,034	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		290.00000	0,272	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,757.00000	1,824	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		64.00000	0,062	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,708.00000	2,777	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,015	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,697.00000	3,766	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		35.00000	0,038	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,392.00000	8,326	36.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		60.00000	0,065	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,417.00000	6,353	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		105.00000	0,112	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,462.00000	4,400	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		207.00000	0,219	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,564.00000	2,507	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		525.00000	0,554	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		882.00000	0,842	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		954.00000	1,004	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		311.00000	0,292	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,712.00000	1,779	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		69.00000	0,067	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,659.00000	2,728	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,016	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,647.00000	3,717	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,005	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		50.00000	0,054	34.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,107.00000	7,042	34.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		85.00000	0,091	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,142.00000	5,079	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		158.00000	0,168	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,215.00000	3,156	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		364.00000	0,384	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,421.00000	1,372	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,943.00000	5,012	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		0.00000	1,413	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,375	23.22	123,750.00	330	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.35430	12.33490		17.71	16,307,676.00	1,320	13,911.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,665.00000	9,646	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,666.00000	7,647	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		3.00000	0,002	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,668.00000	5,648	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		17.00000	0,016	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,682.00000	3,662	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		99.00000	0,097	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,764.00000	1,743	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		234.00000	0,232	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		899.00000	0,878	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		609.00000	0,615	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		274.00000	0,261	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,380.00000	1,396	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		45.00000	0,042	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,343.00000	2,362	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		8.00000	0,008	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,815.00000	9,796	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,816.00000	7,797	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		2.00000	0,002	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,817.00000	5,798	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		15.00000	0,014	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,830.00000	3,810	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		88.00000	0,086	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,903.00000	1,882	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		204.00000	0,202	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,019.00000	0,998	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		525.00000	0,530	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		340.00000	0,326	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,243.00000	1,259	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		58.00000	0,055	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,195.00000	2,214	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		10.00000	0,010	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,765.00000	9,746	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,766.00000	7,747	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		2.00000	0,002	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,767.00000	5,748	28.69	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	16.10	Call		16.00000	0,014	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,781.00000	3,760	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		92.00000	0,090	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,857.00000	1,836	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		214.00000	0,212	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		979.00000	0,958	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		552.00000	0,558	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		317.00000	0,304	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,288.00000	1,304	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		53.00000	0,050	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,244.00000	2,263	20.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		9.00000	0,009	20.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,188.00000	3,207	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,165.00000	9,146	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,166.00000	7,147	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,015.00000	8,996	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,016.00000	6,997	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		5.00000	0,004	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,020.00000	5,000	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		30.00000	0,028	25.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,045.00000	3,024	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		171.00000	0,169	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,186.00000	1,165	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		429.00000	0,430	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		444.00000	0,426	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,068.00000	1,081	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		83.00000	0,077	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,998.00000	2,017	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		13.00000	0,013	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,989.00000	3,008	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,865.00000	8,846	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	30.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,866.00000	6,847	30.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		6.00000	0,005	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,871.00000	4,851	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		35.00000	0,033	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,900.00000	2,879	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		195.00000	0,193	20.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,060.00000	1,039	20.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		499.00000	0,504	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		364.00000	0,350	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,198.00000	1,214	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		63.00000	0,060	17.12	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	15/03/2010	Foreign Exchange Future	10.20	Call		2,146.00000	2,164	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		11.00000	0,010	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,138.00000	3,157	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,915.00000	8,896	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,916.00000	6,897	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		5.00000	0,005	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,920.00000	4,901	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		33.00000	0,031	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,948.00000	2,927	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		187.00000	0,185	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,102.00000	1,081	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		474.00000	0,478	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		389.00000	0,374	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,154.00000	1,169	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		69.00000	0,065	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,096.00000	2,115	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		11.00000	0,011	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,088.00000	3,107	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,003	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,065.00000	9,046	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	30.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,066.00000	7,047	30.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		5.00000	0,004	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,070.00000	5,050	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		29.00000	0,027	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,094.00000	3,073	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		164.00000	0,161	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,229.00000	1,207	20.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		410.00000	0,410	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		475.00000	0,456	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,028.00000	1,040	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		93.00000	0,086	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,950.00000	1,968	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		15.00000	0,014	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,939.00000	2,958	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,315.00000	9,296	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	31.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,316.00000	7,297	31.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,465.00000	9,446	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	31.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,466.00000	7,447	31.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,715.00000	9,696	32.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,716.00000	7,697	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		2.00000	0,002	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,717.00000	5,698	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		17.00000	0,015	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,732.00000	3,711	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		224.00000	0,222	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		939.00000	0,918	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		580.00000	0,586	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		295.00000	0,282	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,334.00000	1,350	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		49.00000	0,046	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,294.00000	2,313	20.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,009	20.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,615.00000	9,596	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,616.00000	7,597	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,565.00000	9,546	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	31.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,566.00000	7,547	31.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,515.00000	9,496	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	31.40	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	19.85	Put		7,516.00000	7,497	31.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,415.00000	9,396	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	31.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,416.00000	7,397	31.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,265.00000	9,246	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,266.00000	7,247	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,215.00000	9,196	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,216.00000	7,197	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,115.00000	9,096	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,116.00000	7,097	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		4.00000	0,004	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,119.00000	5,100	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		28.00000	0,026	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,143.00000	3,122	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		157.00000	0,154	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,272.00000	1,250	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		391.00000	0,391	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		506.00000	0,487	18.01	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	11.45	Call		988.00000	1,000	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		103.00000	0,096	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,901.00000	1,919	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		16.00000	0,015	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,889.00000	2,908	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,965.00000	8,946	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,966.00000	6,947	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		5.00000	0,005	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,970.00000	4,951	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		14.00000	0,012	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,979.00000	3,958	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		32.00000	0,030	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,997.00000	2,976	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		79.00000	0,077	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,044.00000	2,023	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		179.00000	0,176	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,144.00000	1,122	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		450.00000	0,454	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		415.00000	0,400	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,110.00000	1,125	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		75.00000	0,071	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,047.00000	2,066	19.40	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	10.30	Put		12.00000	0,012	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,038.00000	3,057	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,003	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		96.00000	0,093	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,811.00000	1,789	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		3.00000	0,003	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,568.00000	5,549	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		7.00000	0,007	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,572.00000	4,553	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		19.00000	0,017	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,584.00000	3,563	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		45.00000	0,043	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,610.00000	2,589	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		108.00000	0,105	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,673.00000	1,651	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		257.00000	0,255	19.39	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		822.00000	0,801	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		670.00000	0,677	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		235.00000	0,223	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,472.00000	1,489	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		37.00000	0,035	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,442.00000	2,461	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		7.00000	0,007	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		4.00000	0,003	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,319.00000	5,299	28.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		10.00000	0,009	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,325.00000	4,305	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		23.00000	0,022	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,338.00000	3,318	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		57.00000	0,055	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,372.00000	2,351	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		132.00000	0,130	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,447.00000	1,426	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		324.00000	0,323	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		639.00000	0,619	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		838.00000	0,847	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		153.00000	0,143	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,709.00000	1,726	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		24.00000	0,022	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,690.00000	2,709	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,005	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		3.00000	0,003	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,418.00000	5,399	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		9.00000	0,008	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,424.00000	4,404	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		21.00000	0,020	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,436.00000	3,416	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		52.00000	0,050	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,467.00000	2,446	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		122.00000	0,119	22.00	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	13.75	Put		1,537.00000	1,515	22.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		295.00000	0,294	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		710.00000	0,690	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		768.00000	0,776	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		183.00000	0,172	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,614.00000	1,631	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		29.00000	0,027	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,591.00000	2,610	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,006	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		4.00000	0,004	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,219.00000	5,200	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		11.00000	0,010	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,226.00000	4,206	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		25.00000	0,024	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,240.00000	3,220	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		62.00000	0,061	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,277.00000	2,257	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		144.00000	0,141	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,359.00000	1,337	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		356.00000	0,356	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		571.00000	0,552	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		911.00000	0,922	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		126.00000	0,118	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,805.00000	1,823	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		20.00000	0,019	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,790.00000	2,809	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,005	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		3.00000	0,003	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,518.00000	5,499	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		8.00000	0,007	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,523.00000	4,503	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		20.00000	0,018	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,535.00000	3,514	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		47.00000	0,046	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,562.00000	2,542	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		112.00000	0,110	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,627.00000	1,606	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		269.00000	0,267	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		784.00000	0,763	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		701.00000	0,709	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		216.00000	0,205	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,519.00000	1,536	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		34.00000	0,032	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,492.00000	2,511	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,007	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		3.00000	0,002	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,618.00000	5,598	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		7.00000	0,006	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,622.00000	4,602	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		18.00000	0,016	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,633.00000	3,612	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		43.00000	0,041	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,658.00000	2,637	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		103.00000	0,101	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,718.00000	1,697	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		245.00000	0,243	19.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		860.00000	0,839	19.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		639.00000	0,646	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		254.00000	0,242	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,426.00000	1,442	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		41.00000	0,038	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,393.00000	2,412	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,008	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		3.00000	0,003	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,468.00000	5,449	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		8.00000	0,007	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,473.00000	4,453	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		20.00000	0,019	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,485.00000	3,465	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		50.00000	0,048	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,515.00000	2,494	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		117.00000	0,114	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,582.00000	1,560	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		282.00000	0,280	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		747.00000	0,726	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		734.00000	0,742	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		199.00000	0,188	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,566.00000	1,583	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		31.00000	0,029	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,541.00000	2,560	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		6.00000	0,006	21.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		3.00000	0,003	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,368.00000	5,349	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		9.00000	0,008	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,374.00000	4,354	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		22.00000	0,021	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,387.00000	3,367	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		54.00000	0,053	24.38	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,419.00000	2,399	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		127.00000	0,124	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,492.00000	1,470	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		309.00000	0,308	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		674.00000	0,654	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		802.00000	0,811	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		167.00000	0,157	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,661.00000	1,678	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		26.00000	0,024	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,641.00000	2,660	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,006	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		4.00000	0,003	28.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,269.00000	5,249	28.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		10.00000	0,009	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,275.00000	4,255	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		24.00000	0,023	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,289.00000	3,269	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		60.00000	0,058	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,325.00000	2,304	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		138.00000	0,135	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,403.00000	1,381	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		340.00000	0,339	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		605.00000	0,585	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		874.00000	0,884	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		139.00000	0,130	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,757.00000	1,774	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		22.00000	0,020	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,740.00000	2,759	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,005	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		4.00000	0,004	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,169.00000	5,150	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		11.00000	0,010	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,176.00000	4,156	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		26.00000	0,025	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,191.00000	3,171	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		65.00000	0,064	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,230.00000	2,210	24.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		373.00000	0,373	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		538.00000	0,519	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		949.00000	0,960	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		114.00000	0,106	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,853.00000	1,871	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		18.00000	0,017	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,839.00000	2,858	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,004	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		150.00000	0,148	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,315.00000	1,294	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,265.00000	8,246	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,001	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,267.00000	6,247	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,736.00000	3,756	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,002	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,165.00000	8,146	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,167.00000	6,148	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,836.00000	3,855	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,215.00000	8,196	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,001	29.26	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	18.55	Put		6,217.00000	6,197	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,786.00000	3,806	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,002	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,465.00000	8,446	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		1.00000	0,001	29.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,466.00000	6,447	29.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,537.00000	3,556	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,565.00000	8,546	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,001	29.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,566.00000	6,547	29.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,437.00000	3,456	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,515.00000	8,496	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,001	29.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,516.00000	6,497	29.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,487.00000	3,506	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,615.00000	8,596	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,001	29.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,616.00000	6,597	29.92	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	8.95	Call		3,387.00000	3,406	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,765.00000	8,746	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,766.00000	6,747	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		6.00000	0,006	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,771.00000	4,752	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		38.00000	0,036	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,803.00000	2,782	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,238.00000	3,257	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,815.00000	8,796	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,816.00000	6,797	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		6.00000	0,005	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,821.00000	4,801	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		36.00000	0,034	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,851.00000	2,830	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,715.00000	8,696	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,001	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,716.00000	6,697	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		6.00000	0,006	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	15/03/2010	Foreign Exchange Future	17.05	Put		4,721.00000	4,702	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		39.00000	0,038	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,754.00000	2,734	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,287.00000	3,307	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,003	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,016.00000	7,997	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		2.00000	0,002	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,017.00000	5,998	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		13.00000	0,012	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,028.00000	4,008	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		75.00000	0,074	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,090.00000	2,070	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,986.00000	4,005	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,385.00000	4,405	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,001	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,337.00000	3,356	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,335.00000	4,355	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,001	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,485.00000	4,504	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,285.00000	4,305	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,001	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,315.00000	8,296	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,001	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,317.00000	6,297	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,686.00000	3,706	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,002	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,186.00000	4,205	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	31.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,866.00000	7,847	31.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		2.00000	0,002	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,867.00000	5,848	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		15.00000	0,013	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,880.00000	3,859	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		85.00000	0,083	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,950.00000	1,929	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,136.00000	4,155	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,116.00000	8,096	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,002	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,117.00000	6,098	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		12.00000	0,011	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,127.00000	4,107	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		69.00000	0,067	23.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,184.00000	2,163	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,886.00000	3,905	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,365.00000	8,346	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		1.00000	0,001	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,366.00000	6,347	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,636.00000	3,656	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,002	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,066.00000	8,047	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,002	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,067.00000	6,048	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		12.00000	0,011	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,077.00000	4,057	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		72.00000	0,070	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,137.00000	2,116	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,936.00000	3,955	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,415.00000	8,396	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		1.00000	0,001	29.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,416.00000	6,397	29.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,587.00000	3,606	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.32	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			12.56170	12.54120		18.02	1,293,855.10	103	12,130.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,511.00000	9,490	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		8.00000	0,008	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,517.00000	7,496	27.56	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		9,810.00000	9,789	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		7,815.00000	7,794	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		9,311.00000	9,290	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		9.00000	0,009	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,318.00000	7,297	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		36.00000	0,035	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,345.00000	5,323	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		101.00000	0,100	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,410.00000	3,388	24.67	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		9,161.00000	9,140	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		10.00000	0,010	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,169.00000	7,148	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		39.00000	0,038	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,198.00000	5,176	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		108.00000	0,108	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,267.00000	3,246	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	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		9,061.00000	9,040	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		11.00000	0,011	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,070.00000	7,049	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		335.00000	0,336	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,394.00000	1,374	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		613.00000	0,618	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		672.00000	0,656	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,987.00000	2,004	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		46.00000	0,042	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,958.00000	2,978	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,016	19.96	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		8,862.00000	8,841	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		13.00000	0,013	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,872.00000	6,851	27.61	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		8,912.00000	8,891	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		13.00000	0,012	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,922.00000	6,900	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		676.00000	0,682	17.88	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		585.00000	0,570	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,267.00000	1,281	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		176.00000	0,169	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,129.00000	2,147	16.91	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	10.45	Put		38.00000	0,035	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,105.00000	3,126	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,014	20.49	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		9,361.00000	9,340	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		35.00000	0,034	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,394.00000	5,372	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		98.00000	0,098	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,457.00000	3,436	24.75	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		9,561.00000	9,540	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		8.00000	0,007	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,567.00000	7,545	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		31.00000	0,031	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,590.00000	5,569	27.27	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		9,710.00000	9,689	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		7,716.00000	7,695	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		771.00000	0,778	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		480.00000	0,466	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,424.00000	1,439	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		133.00000	0,127	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,322.00000	2,341	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		31.00000	0,029	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	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		9,760.00000	9,739	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		6.00000	0,006	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,765.00000	7,744	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,384.00000	1,399	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		143.00000	0,137	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,273.00000	2,292	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		32.00000	0,030	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,001	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,660.00000	9,639	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		7,666.00000	7,645	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		240.00000	0,240	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,899.00000	1,878	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		424.00000	0,426	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,083.00000	1,064	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		797.00000	0,804	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		456.00000	0,442	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,465.00000	1,480	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		124.00000	0,118	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,370.00000	2,389	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		29.00000	0,027	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,001	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,611.00000	9,589	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		30.00000	0,030	27.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,639.00000	5,618	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		87.00000	0,087	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,696.00000	3,675	25.18	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		9,461.00000	9,440	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		8.00000	0,008	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,467.00000	7,446	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		9,411.00000	9,390	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		9.00000	0,008	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,418.00000	7,396	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		34.00000	0,033	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,443.00000	5,421	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		96.00000	0,096	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,505.00000	3,484	24.84	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		9,261.00000	9,240	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		10.00000	0,009	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,269.00000	7,247	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		36.00000	0,036	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,295.00000	5,274	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		103.00000	0,103	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,362.00000	3,341	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,026.00000	1,037	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		285.00000	0,275	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,806.00000	1,823	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		65.00000	0,061	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,761.00000	2,781	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,019	19.24	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		9,211.00000	9,190	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		7,219.00000	7,198	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		9,111.00000	9,090	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		7,120.00000	7,099	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		325.00000	0,326	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,434.00000	1,414	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,124.00000	1,136	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		233.00000	0,224	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,941.00000	1,958	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		50.00000	0,046	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		2.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,011.00000	8,990	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		12.00000	0,011	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,021.00000	6,999	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		32.00000	0,032	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,541.00000	5,520	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		55.00000	0,054	26.32	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	17.05	Put		4,564.00000	4,542	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		92.00000	0,091	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,601.00000	3,579	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		152.00000	0,151	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,661.00000	2,639	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		345.00000	0,346	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,354.00000	1,334	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		633.00000	0,637	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		642.00000	0,625	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,193.00000	1,206	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		202.00000	0,194	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,032.00000	2,050	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		41.00000	0,038	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,007.00000	3,027	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,015	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		233.00000	0,233	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,942.00000	1,921	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		24.00000	0,023	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,083.00000	6,061	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		71.00000	0,070	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,130.00000	4,108	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		114.00000	0,113	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,173.00000	3,151	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		850.00000	0,858	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		409.00000	0,396	17.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,547.00000	1,563	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		106.00000	0,101	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		25.00000	0,025	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,984.00000	5,963	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		479.00000	0,482	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		938.00000	0,920	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		905.00000	0,915	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		364.00000	0,353	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,632.00000	1,648	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		91.00000	0,086	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,565.00000	2,585	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		24.00000	0,023	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		30.00000	0,029	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,689.00000	5,667	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		51.00000	0,050	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,710.00000	4,688	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		85.00000	0,085	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,744.00000	3,723	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		140.00000	0,140	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,799.00000	2,778	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		316.00000	0,317	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,475.00000	1,455	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		576.00000	0,580	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		735.00000	0,718	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,090.00000	1,102	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	14/06/2010	Foreign Exchange Future	11.70	Put		249.00000	0,240	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,896.00000	1,913	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		55.00000	0,051	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,859.00000	2,879	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,017	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		995.00000	1,005	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		304.00000	0,293	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,762.00000	1,779	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		71.00000	0,067	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,712.00000	2,732	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		21.00000	0,020	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		40.00000	0,039	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,149.00000	5,127	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		69.00000	0,068	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,178.00000	4,156	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		437.00000	0,439	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,046.00000	1,027	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		823.00000	0,831	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		432.00000	0,419	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,419.00000	2,438	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		28.00000	0,026	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		25.00000	0,024	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,034.00000	6,012	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		73.00000	0,073	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,082.00000	4,061	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		117.00000	0,116	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,126.00000	3,104	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		260.00000	0,260	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,769.00000	1,748	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		464.00000	0,467	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		973.00000	0,955	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		877.00000	0,886	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		386.00000	0,374	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,589.00000	1,605	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		98.00000	0,093	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,517.00000	2,536	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		26.00000	0,024	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		26.00000	0,026	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,935.00000	5,914	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		44.00000	0,044	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,953.00000	4,932	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		76.00000	0,076	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,985.00000	3,964	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		123.00000	0,122	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,032.00000	3,010	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		494.00000	0,497	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		903.00000	0,885	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		934.00000	0,944	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		343.00000	0,332	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,675.00000	1,691	16.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		84.00000	0,079	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,614.00000	2,634	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		23.00000	0,022	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		509.00000	0,512	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		868.00000	0,850	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		964.00000	0,974	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		323.00000	0,312	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,663.00000	2,683	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		22.00000	0,021	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		29.00000	0,028	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,738.00000	5,716	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		49.00000	0,049	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,758.00000	4,737	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		84.00000	0,083	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,793.00000	3,771	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		136.00000	0,136	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,845.00000	2,824	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		558.00000	0,562	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		767.00000	0,750	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,058.00000	1,069	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		267.00000	0,257	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,851.00000	1,868	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		60.00000	0,056	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,810.00000	2,830	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,018	19.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		307.00000	0,308	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,516.00000	1,496	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		33.00000	0,032	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,492.00000	5,470	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		57.00000	0,056	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,516.00000	4,494	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		94.00000	0,093	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,553.00000	3,531	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		156.00000	0,155	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,615.00000	2,593	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		365.00000	0,367	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,274.00000	1,255	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		37.00000	0,037	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,246.00000	5,225	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		65.00000	0,065	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,274.00000	4,253	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		106.00000	0,105	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,315.00000	3,293	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		179.00000	0,178	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,388.00000	2,366	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		411.00000	0,413	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,120.00000	1,101	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		42.00000	0,041	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,051.00000	5,029	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,345.00000	1,359	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	11.35	Put		154.00000	0,147	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,225.00000	2,244	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		34.00000	0,032	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,204.00000	3,224	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,012	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		45.00000	0,045	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,904.00000	4,883	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		78.00000	0,078	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,937.00000	3,916	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		216.00000	0,216	22.11	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,075.00000	2,054	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,306.00000	1,320	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		165.00000	0,158	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,177.00000	2,195	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		36.00000	0,033	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		75.00000	0,074	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,034.00000	4,012	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		120.00000	0,119	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,079.00000	3,057	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		205.00000	0,205	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,164.00000	2,143	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		355.00000	0,356	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,314.00000	1,294	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		654.00000	0,659	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		613.00000	0,597	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,230.00000	1,243	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		189.00000	0,181	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,080.00000	2,098	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		39.00000	0,036	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,056.00000	3,076	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,014	20.31	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		7,368.00000	7,347	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		27.00000	0,026	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,886.00000	5,864	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		60.00000	0,059	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,419.00000	4,397	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		126.00000	0,126	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,985.00000	2,964	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		282.00000	0,283	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,641.00000	1,621	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		699.00000	0,705	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		558.00000	0,543	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,718.00000	1,735	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		77.00000	0,073	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,155.00000	3,175	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,013	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,643.00000	4,663	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,001	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		267.00000	0,267	21.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,726.00000	1,705	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		7.00000	0,007	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,616.00000	7,595	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		23.00000	0,023	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,132.00000	6,111	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		52.00000	0,052	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,661.00000	4,640	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		111.00000	0,111	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,220.00000	3,199	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		246.00000	0,246	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,855.00000	1,834	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		594.00000	0,599	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		703.00000	0,687	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,506.00000	1,521	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		115.00000	0,109	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,908.00000	2,928	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,016	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,394.00000	4,414	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,002	23.65	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		8,064.00000	8,043	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		16.00000	0,016	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,575.00000	6,554	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		41.00000	0,040	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,100.00000	5,078	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		90.00000	0,089	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,649.00000	3,627	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		194.00000	0,194	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,253.00000	2,232	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		450.00000	0,453	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,009.00000	0,991	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,158.00000	1,171	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		217.00000	0,209	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,468.00000	2,487	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		27.00000	0,025	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,948.00000	3,968	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	0,006	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		28.00000	0,028	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,787.00000	5,766	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		48.00000	0,047	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,807.00000	4,785	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		82.00000	0,081	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,841.00000	3,819	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		133.00000	0,132	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,892.00000	2,870	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		227.00000	0,227	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,986.00000	1,965	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		299.00000	0,299	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,558.00000	1,537	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		399.00000	0,401	19.67	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	13.30	Put		1,158.00000	1,139	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		541.00000	0,545	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		800.00000	0,783	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		746.00000	0,753	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		505.00000	0,491	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		253.00000	0,253	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,812.00000	1,791	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		27.00000	0,027	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,836.00000	5,815	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		47.00000	0,046	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,856.00000	4,834	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		80.00000	0,079	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,889.00000	3,867	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		129.00000	0,129	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,938.00000	2,917	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		290.00000	0,291	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,599.00000	1,579	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		388.00000	0,389	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,197.00000	1,177	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		525.00000	0,528	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		834.00000	0,816	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		722.00000	0,729	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		531.00000	0,517	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		275.00000	0,275	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,684.00000	1,663	21.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		43.00000	0,042	26.73	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,002.00000	4,980	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		376.00000	0,378	19.90	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,235.00000	1,216	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		221.00000	0,221	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,030.00000	2,009	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		4.00000	0,004	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,263.00000	8,242	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		21.00000	0,020	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,280.00000	6,258	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		63.00000	0,063	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,322.00000	4,301	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		174.00000	0,173	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,433.00000	2,411	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,749.00000	3,769	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,007	22.78	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		8,164.00000	8,143	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		22.00000	0,022	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,181.00000	6,160	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		67.00000	0,067	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,226.00000	4,205	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		184.00000	0,183	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,343.00000	2,321	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,848.00000	3,868	23.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,006	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		5.00000	0,004	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,214.00000	8,192	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		21.00000	0,021	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,230.00000	6,209	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,799.00000	3,819	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,007	22.95	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		8,463.00000	8,442	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		18.00000	0,017	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,477.00000	6,455	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,551.00000	3,571	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,009	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		3.00000	0,003	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,562.00000	8,541	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		54.00000	0,053	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,613.00000	4,591	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		148.00000	0,147	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,707.00000	2,685	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,451.00000	3,472	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		10.00000	0,010	21.72	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		8,513.00000	8,492	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		17.00000	0,017	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,526.00000	6,505	27.64	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	9.05	Call		3,501.00000	3,521	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,009	21.90	0.00	0	0.00
£ / 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		8,612.00000	8,591	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		16.00000	0,016	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,625.00000	6,604	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		144.00000	0,143	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,753.00000	2,731	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,402.00000	3,422	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,010	21.54	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		8,762.00000	8,741	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		14.00000	0,014	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,773.00000	6,752	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,254.00000	3,274	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,012	21.02	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		8,812.00000	8,791	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		14.00000	0,013	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,823.00000	6,801	27.61	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		8,712.00000	8,691	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		15.00000	0,014	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,724.00000	6,702	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,303.00000	3,323	21.19	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	9.25	Put		12.00000	0,011	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		5.00000	0,005	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,014.00000	7,993	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		200.00000	0,200	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,209.00000	2,188	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,997.00000	4,018	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,006	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,352.00000	3,373	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		11.00000	0,011	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,344.00000	4,364	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		3.00000	0,002	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,493.00000	4,514	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,294.00000	4,315	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.65	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		8,313.00000	8,292	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		20.00000	0,019	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,329.00000	6,307	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		62.00000	0,061	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,371.00000	4,349	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		169.00000	0,169	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,478.00000	2,457	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,699.00000	3,720	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	22.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	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		8,114.00000	8,093	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		189.00000	0,189	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,298.00000	2,277	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,898.00000	3,918	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,006	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,195.00000	4,215	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,003	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		6.00000	0,006	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,865.00000	7,844	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,146.00000	4,166	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,004	23.65	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		8,363.00000	8,342	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		19.00000	0,019	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,378.00000	6,357	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		164.00000	0,164	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,523.00000	2,502	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,650.00000	3,670	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,008	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,002	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,962.00000	8,940	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		12.00000	0,012	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,971.00000	6,950	27.60	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,413.00000	8,392	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		18.00000	0,018	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,427.00000	6,406	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		58.00000	0,058	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,467.00000	4,446	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		160.00000	0,160	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,569.00000	2,548	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,600.00000	3,620	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,008	22.25	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		8,662.00000	8,641	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		15.00000	0,015	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,674.00000	6,653	27.63	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.76760	12.74340		17.97	1,276,760.00	100	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		795.00000	0,806	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		782.00000	0,768	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		772.00000	0,782	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		809.00000	0,794	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		819.00000	0,830	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		756.00000	0,742	18.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08520	0.08500		23.93	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		693.00000	0,007	23.93	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		193.00000	0,002	23.93	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		280.00000	0,003	28.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		780.00000	0,008	28.07	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,513.00000	0,015	22.49	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		13.00000	0,000	22.49	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08670	0.08650		28.19	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		944.00000	0,010	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		294.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		532.00000	0,005	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		882.00000	0,009	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,689.00000	0,017	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		39.00000	0,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.00440	11.05750		16.75	13,260,302.00	1,205	22,430.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,593.00000	8,646	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,000	30.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,594.00000	6,646	30.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		6.00000	0,005	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,599.00000	4,651	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		36.00000	0,032	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,629.00000	2,678	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		199.00000	0,181	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		792.00000	0,827	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		600.00000	0,559	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		193.00000	0,205	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,432.00000	1,380	17.75	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	9.65	Put		25.00000	0,026	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,411.00000	2,358	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,408.00000	3,355	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,843.00000	8,896	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,843.00000	6,896	31.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,943.00000	8,996	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,943.00000	6,996	31.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,693.00000	8,746	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,000	30.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,694.00000	6,746	30.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		84.00000	0,076	23.08	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,627.00000	1,672	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,493.00000	8,546	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	30.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,494.00000	6,547	30.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		7.00000	0,006	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,500.00000	4,552	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	13.55	Call		39.00000	0,034	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,532.00000	2,580	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		220.00000	0,201	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		713.00000	0,747	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		667.00000	0,625	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		160.00000	0,171	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,528.00000	1,476	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		21.00000	0,022	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,511.00000	2,458	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,004	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,508.00000	3,455	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,343.00000	8,396	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,344.00000	6,397	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		9.00000	0,007	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,352.00000	4,403	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		44.00000	0,039	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,387.00000	2,435	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		257.00000	0,235	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		600.00000	0,631	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		776.00000	0,731	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		119.00000	0,127	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,673.00000	1,620	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		16.00000	0,016	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,660.00000	2,607	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,658.00000	3,605	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,393.00000	8,446	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,394.00000	6,447	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		8.00000	0,007	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,401.00000	4,453	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		43.00000	0,037	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,436.00000	2,483	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		244.00000	0,223	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		637.00000	0,669	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		739.00000	0,695	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		132.00000	0,141	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,624.00000	1,572	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		17.00000	0,018	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,610.00000	2,557	22.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,608.00000	3,555	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,743.00000	8,796	33.09	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	17.80	Call		1.00000	0,000	30.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,744.00000	6,796	30.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,993.00000	9,046	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	31.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,993.00000	7,046	31.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,043.00000	9,096	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,043.00000	7,096	31.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,893.00000	8,946	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,893.00000	6,946	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,793.00000	8,846	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,793.00000	6,846	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,643.00000	8,696	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,644.00000	6,696	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,543.00000	8,596	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,000	30.51	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	15/03/2010	Foreign Exchange Future	17.60	Put		6,544.00000	6,596	30.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		7.00000	0,005	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,550.00000	4,601	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		38.00000	0,033	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,581.00000	2,629	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		209.00000	0,190	19.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		752.00000	0,786	19.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		633.00000	0,591	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		176.00000	0,187	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,480.00000	1,428	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		23.00000	0,024	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,461.00000	2,408	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,458.00000	3,405	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,443.00000	8,496	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	30.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,444.00000	6,497	30.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,293.00000	8,346	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,294.00000	6,347	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		9.00000	0,007	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,302.00000	4,353	29.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		21.00000	0,018	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,314.00000	3,364	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		46.00000	0,041	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,339.00000	2,387	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		103.00000	0,093	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,396.00000	1,439	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		271.00000	0,248	18.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		564.00000	0,594	18.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		814.00000	0,768	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		107.00000	0,114	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,721.00000	1,669	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		14.00000	0,015	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,710.00000	2,657	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,708.00000	3,655	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		8.00000	0,006	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,451.00000	4,502	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		19.00000	0,016	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,462.00000	3,512	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		41.00000	0,036	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,484.00000	2,532	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		91.00000	0,082	22.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,534.00000	1,578	22.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		232.00000	0,211	18.73	0.00	0	24.00

Contract Details				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		675.00000	0,707	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		703.00000	0,659	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		146.00000	0,155	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,576.00000	1,524	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		19.00000	0,020	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,561.00000	2,507	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		4.00000	0,003	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,558.00000	3,505	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		6.00000	0,005	29.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,649.00000	4,701	29.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		17.00000	0,014	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,660.00000	3,710	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		35.00000	0,030	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,678.00000	2,726	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		78.00000	0,070	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,721.00000	1,766	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		189.00000	0,172	19.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		832.00000	0,868	19.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		568.00000	0,528	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		211.00000	0,224	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,385.00000	1,333	17.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		28.00000	0,029	17.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,362.00000	2,309	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		5.00000	0,005	21.26	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	7.70	Call		3,358.00000	3,305	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		5.00000	0,004	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,698.00000	4,750	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		16.00000	0,014	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,709.00000	3,760	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		33.00000	0,029	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,726.00000	2,775	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		75.00000	0,067	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,768.00000	1,813	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		180.00000	0,163	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		873.00000	0,909	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		537.00000	0,497	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		230.00000	0,243	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,338.00000	1,286	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		31.00000	0,032	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,312.00000	2,259	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,005	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,308.00000	3,255	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		4.00000	0,003	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,897.00000	4,949	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		14.00000	0,012	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,907.00000	3,958	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		29.00000	0,025	27.14	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	15/03/2010	Foreign Exchange Future	13.95	Put		2,922.00000	2,971	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		65.00000	0,058	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,958.00000	2,004	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		148.00000	0,134	20.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,041.00000	1,080	20.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		423.00000	0,388	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		316.00000	0,334	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,151.00000	1,100	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		44.00000	0,046	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,114.00000	2,061	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		7.00000	0,007	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,109.00000	3,056	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,002	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		4.00000	0,003	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,947.00000	4,999	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		14.00000	0,012	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,957.00000	4,008	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		27.00000	0,024	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,970.00000	3,020	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		62.00000	0,056	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,005.00000	2,052	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		141.00000	0,128	20.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,084.00000	1,124	20.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		398.00000	0,363	16.75	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		341.00000	0,359	16.75	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	10.00	Call		1,106.00000	1,055	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		49.00000	0,051	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,064.00000	2,012	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,008	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,059.00000	3,006	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,002	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		5.00000	0,004	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,798.00000	4,850	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		15.00000	0,013	29.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,808.00000	3,859	29.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		31.00000	0,027	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,824.00000	2,873	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		69.00000	0,062	24.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,862.00000	1,908	24.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		163.00000	0,148	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		956.00000	0,994	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		478.00000	0,440	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		271.00000	0,286	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,244.00000	1,192	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		37.00000	0,038	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,213.00000	2,160	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		6.00000	0,006	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,209.00000	3,155	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		2.00000	0,001	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		5.00000	0,004	29.69	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	15.80	Put		4,748.00000	4,800	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		16.00000	0,013	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,759.00000	3,809	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		32.00000	0,028	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,775.00000	2,824	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		72.00000	0,065	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,815.00000	1,861	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		171.00000	0,155	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		914.00000	0,951	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		507.00000	0,468	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		250.00000	0,264	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,291.00000	1,239	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		34.00000	0,035	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,262.00000	2,209	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,259.00000	3,205	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		2.00000	0,001	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		4.00000	0,004	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,847.00000	4,900	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		15.00000	0,013	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,858.00000	3,909	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		30.00000	0,026	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,873.00000	2,922	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		67.00000	0,060	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,910.00000	1,956	24.27	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	11.90	Call		156.00000	0,141	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		999.00000	1,037	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		450.00000	0,414	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		293.00000	0,310	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,197.00000	1,146	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		40.00000	0,042	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,163.00000	2,110	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,006	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,159.00000	3,106	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		3.00000	0,003	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,096.00000	5,149	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		12.00000	0,010	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,105.00000	4,156	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		25.00000	0,021	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,118.00000	3,167	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		55.00000	0,049	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,148.00000	2,195	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		123.00000	0,111	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,216.00000	1,257	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		335.00000	0,308	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		428.00000	0,454	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		975.00000	0,927	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		68.00000	0,073	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,917.00000	1,864	19.43	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	9.15	Put		10.00000	0,010	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,909.00000	2,856	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		4.00000	0,003	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,997.00000	5,049	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		14.00000	0,011	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,007.00000	4,057	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		26.00000	0,023	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,019.00000	3,069	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		60.00000	0,053	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,053.00000	2,099	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		135.00000	0,122	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,128.00000	1,168	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		373.00000	0,344	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		366.00000	0,390	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,060.00000	1,011	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		53.00000	0,057	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,015.00000	1,962	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		8.00000	0,008	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,009.00000	2,956	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		3.00000	0,003	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,046.00000	5,099	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		13.00000	0,010	29.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,056.00000	4,106	29.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		26.00000	0,022	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,069.00000	3,118	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		58.00000	0,051	24.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,101.00000	2,147	24.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		354.00000	0,325	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		397.00000	0,421	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,017.00000	0,969	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		60.00000	0,065	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,966.00000	1,913	19.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,009	19.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,959.00000	2,906	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		3.00000	0,002	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,146.00000	5,198	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		11.00000	0,009	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,154.00000	4,205	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		24.00000	0,020	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,167.00000	3,216	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		53.00000	0,047	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,196.00000	2,243	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		118.00000	0,106	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,261.00000	1,302	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		318.00000	0,292	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		461.00000	0,488	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		934.00000	0,886	16.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		77.00000	0,082	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,868.00000	1,815	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		11.00000	0,011	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,859.00000	2,806	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		3.00000	0,002	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,196.00000	5,248	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		10.00000	0,009	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,203.00000	4,255	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		23.00000	0,020	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,216.00000	3,266	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		50.00000	0,045	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,243.00000	2,291	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		113.00000	0,102	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,306.00000	1,348	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		301.00000	0,276	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		494.00000	0,522	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		893.00000	0,846	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		86.00000	0,092	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,819.00000	1,766	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,810.00000	2,756	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		3.00000	0,002	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		129.00000	0,117	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,172.00000	1,213	21.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,093.00000	8,146	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,094.00000	6,147	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,908.00000	3,855	28.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,001	28.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,243.00000	8,296	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,244.00000	6,297	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		10.00000	0,008	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,253.00000	4,304	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		48.00000	0,043	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,291.00000	2,339	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		286.00000	0,262	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		529.00000	0,558	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		853.00000	0,807	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		96.00000	0,103	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,770.00000	1,717	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,760.00000	2,707	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		3.00000	0,003	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,758.00000	3,705	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.09	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	19.25	Put		8,193.00000	8,246	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,194.00000	6,247	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,808.00000	3,755	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,043.00000	8,096	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,044.00000	6,097	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,958.00000	3,905	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,001	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,143.00000	8,196	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,144.00000	6,197	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,858.00000	3,805	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,001	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.19050	11.24380		17.29	2,898,339.50	259	11,824.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		308.00000	0,290	19.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,164.00000	1,200	19.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		350.00000	0,330	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,006.00000	1,040	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		328.00000	0,310	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,084.00000	1,120	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		6.00000	0,002	27.94	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	19.30	Put		8,062.00000	8,112	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		27.00000	0,024	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,083.00000	6,134	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		63.00000	0,058	27.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,119.00000	4,168	27.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		157.00000	0,147	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,213.00000	2,257	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		526.00000	0,499	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		582.00000	0,609	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,100.00000	1,057	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		156.00000	0,167	16.26	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,974.00000	1,923	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		30.00000	0,033	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,954.00000	2,901	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,011	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,947.00000	3,893	24.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,003	24.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		5.00000	0,002	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,361.00000	8,412	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		22.00000	0,018	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,378.00000	6,428	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		55.00000	0,051	28.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,411.00000	4,461	28.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		134.00000	0,125	23.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,490.00000	2,535	23.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		427.00000	0,404	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		783.00000	0,814	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		894.00000	0,854	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		250.00000	0,264	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,696.00000	1,646	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		52.00000	0,056	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,658.00000	2,605	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		14.00000	0,015	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,648.00000	3,595	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,005	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		4.00000	0,002	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,460.00000	8,512	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		20.00000	0,016	30.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,476.00000	6,526	30.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		52.00000	0,048	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,508.00000	4,558	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		127.00000	0,119	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,583.00000	2,629	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		399.00000	0,378	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		855.00000	0,888	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		831.00000	0,793	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		287.00000	0,303	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,606.00000	1,556	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		62.00000	0,066	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,559.00000	2,506	19.20	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	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,016	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,549.00000	3,495	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		5.00000	0,002	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,111.00000	8,162	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		26.00000	0,023	30.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,132.00000	6,183	30.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		61.00000	0,057	27.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,167.00000	4,217	27.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		153.00000	0,143	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,259.00000	2,303	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		508.00000	0,481	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		614.00000	0,641	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,064.00000	1,021	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		170.00000	0,181	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,927.00000	1,876	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		33.00000	0,036	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,904.00000	2,851	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,011	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,897.00000	3,844	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,004	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		5.00000	0,002	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,161.00000	8,212	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		25.00000	0,022	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,181.00000	6,232	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	14/06/2010	Foreign Exchange Future	15.40	Call		60.00000	0,056	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,216.00000	4,266	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		149.00000	0,139	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,305.00000	2,349	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		491.00000	0,465	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		647.00000	0,675	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,028.00000	0,986	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		184.00000	0,196	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,881.00000	1,829	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		37.00000	0,039	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,855.00000	2,802	20.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,012	20.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,847.00000	3,794	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,004	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		5.00000	0,002	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,311.00000	8,362	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		23.00000	0,018	30.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,329.00000	6,378	30.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		56.00000	0,052	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,362.00000	4,412	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		137.00000	0,129	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,443.00000	2,489	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		442.00000	0,419	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		748.00000	0,779	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		926.00000	0,886	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		232.00000	0,246	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,742.00000	1,691	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		48.00000	0,051	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,707.00000	2,654	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		13.00000	0,014	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,698.00000	3,645	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,005	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		5.00000	0,002	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,211.00000	8,262	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		24.00000	0,020	30.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,230.00000	6,280	30.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		59.00000	0,054	28.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,265.00000	4,314	28.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		145.00000	0,136	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,351.00000	2,396	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		474.00000	0,449	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		680.00000	0,709	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		993.00000	0,952	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		199.00000	0,212	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,834.00000	1,783	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		40.00000	0,043	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,806.00000	2,753	20.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		12.00000	0,013	20.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,797.00000	3,744	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,004	23.73	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	19.50	Call		5.00000	0,002	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,261.00000	8,312	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		23.00000	0,019	30.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,279.00000	6,329	30.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		57.00000	0,053	28.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,313.00000	4,363	28.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		141.00000	0,132	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,397.00000	2,442	23.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		458.00000	0,433	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		714.00000	0,743	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		959.00000	0,919	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		215.00000	0,229	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,788.00000	1,737	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		44.00000	0,047	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,756.00000	2,703	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,013	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,748.00000	3,694	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,004	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		4.00000	0,001	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,610.00000	8,661	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		18.00000	0,013	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,624.00000	6,673	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		49.00000	0,045	28.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,655.00000	4,705	28.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		118.00000	0,110	24.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,724.00000	2,770	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		362.00000	0,341	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		968.00000	1,001	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		744.00000	0,707	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		350.00000	0,367	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,473.00000	1,423	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		79.00000	0,083	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,412.00000	2,359	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		18.00000	0,019	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,400.00000	3,346	22.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,006	22.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		4.00000	0,001	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,560.00000	8,611	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		19.00000	0,014	30.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,575.00000	6,624	30.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		50.00000	0,046	28.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,606.00000	4,656	28.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		121.00000	0,113	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,677.00000	2,723	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		374.00000	0,353	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		930.00000	0,963	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		772.00000	0,735	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		328.00000	0,345	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,517.00000	1,467	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		73.00000	0,077	16.58	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	14/06/2010	Foreign Exchange Future	8.80	Call		2,461.00000	2,408	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		17.00000	0,018	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,449.00000	3,396	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,006	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		4.00000	0,001	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,660.00000	8,711	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		17.00000	0,013	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,673.00000	6,723	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		48.00000	0,044	28.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,704.00000	4,754	28.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		115.00000	0,107	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,771.00000	2,817	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		716.00000	0,681	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		372.00000	0,391	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,429.00000	1,380	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		85.00000	0,090	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,363.00000	2,310	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		19.00000	0,020	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,350.00000	3,297	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,007	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,001	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,709.00000	8,761	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		17.00000	0,012	29.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,723.00000	6,772	29.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		47.00000	0,043	28.89	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	15.95	Put		4,753.00000	4,803	28.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		112.00000	0,105	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,818.00000	2,865	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		339.00000	0,320	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,045.00000	1,080	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		689.00000	0,654	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		395.00000	0,414	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,386.00000	1,337	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		92.00000	0,097	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,314.00000	2,261	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		20.00000	0,021	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,300.00000	3,247	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,007	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		4.00000	0,002	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,510.00000	8,562	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		19.00000	0,015	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,525.00000	6,575	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		51.00000	0,047	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,557.00000	4,607	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		124.00000	0,116	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,630.00000	2,676	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		386.00000	0,365	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		892.00000	0,925	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		801.00000	0,764	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		307.00000	0,324	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,561.00000	1,511	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		67.00000	0,071	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,510.00000	2,457	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		16.00000	0,017	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,499.00000	3,446	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,006	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,001	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,759.00000	8,811	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		16.00000	0,011	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,772.00000	6,821	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		46.00000	0,042	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,802.00000	4,852	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		109.00000	0,102	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,865.00000	2,912	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		663.00000	0,629	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		419.00000	0,439	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,343.00000	1,295	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		99.00000	0,105	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,265.00000	2,212	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		21.00000	0,022	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,251.00000	3,198	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,008	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		3.00000	0,001	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,909.00000	8,961	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		14.00000	0,010	29.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,920.00000	6,970	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		43.00000	0,040	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,949.00000	5,000	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		102.00000	0,095	25.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,008.00000	3,055	25.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		298.00000	0,281	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,204.00000	1,241	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		590.00000	0,558	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		496.00000	0,518	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,218.00000	1,171	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		124.00000	0,131	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,119.00000	2,066	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		25.00000	0,026	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,102.00000	3,049	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,009	21.35	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.37260	11.42270		17.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		596.00000	0,573	17.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		838.00000	0,865	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.55400	11.60300		17.63	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		63.00000	0,062	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,660.00000	8,708	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		106.00000	0,105	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,703.00000	6,751	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		169.00000	0,166	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,766.00000	4,812	26.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		300.00000	0,292	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,897.00000	2,938	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		626.00000	0,608	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,223.00000	1,254	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		989.00000	0,959	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		586.00000	0,605	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,614.00000	1,572	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		211.00000	0,218	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,468.00000	2,422	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		65.00000	0,068	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,426.00000	3,377	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,023	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		668.00000	0,648	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,115.00000	1,144	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		62.00000	0,061	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,709.00000	8,757	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		105.00000	0,104	29.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,752.00000	6,800	29.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		167.00000	0,164	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,814.00000	4,860	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		295.00000	0,287	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,942.00000	2,983	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		613.00000	0,595	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,260.00000	1,291	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		965.00000	0,936	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		612.00000	0,632	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,576.00000	1,534	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		223.00000	0,230	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,422.00000	2,376	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		69.00000	0,072	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,376.00000	3,327	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,023	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		47.00000	0,046	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,394.00000	9,442	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		90.00000	0,089	30.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,437.00000	7,485	30.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		141.00000	0,139	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,488.00000	5,535	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		238.00000	0,233	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,585.00000	3,629	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		464.00000	0,451	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,811.00000	1,847	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		698.00000	0,677	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,045.00000	1,073	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,115.00000	1,083	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		462.00000	0,479	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,813.00000	1,770	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		160.00000	0,166	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,700.00000	2,653	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		47.00000	0,049	16.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		49.00000	0,048	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,296.00000	9,344	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		92.00000	0,091	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,339.00000	7,387	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		144.00000	0,142	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,391.00000	5,438	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		245.00000	0,239	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,492.00000	3,535	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		482.00000	0,468	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,729.00000	1,764	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		729.00000	0,707	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		976.00000	1,003	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,170.00000	1,137	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		417.00000	0,433	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,896.00000	1,852	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		143.00000	0,148	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,794.00000	2,747	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		41.00000	0,043	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		68.00000	0,067	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,465.00000	8,513	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		111.00000	0,110	28.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,508.00000	6,556	28.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		179.00000	0,175	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,576.00000	4,621	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		320.00000	0,312	22.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,717.00000	2,758	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		683.00000	0,662	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,080.00000	1,108	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,089.00000	1,057	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		486.00000	0,503	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,773.00000	1,730	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		170.00000	0,176	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,653.00000	2,606	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		50.00000	0,052	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,623.00000	3,574	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,020	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		65.00000	0,064	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,562.00000	8,610	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		109.00000	0,107	29.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,606.00000	6,653	29.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		174.00000	0,171	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,671.00000	4,717	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		310.00000	0,302	22.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,807.00000	2,848	22.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		654.00000	0,634	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,151.00000	1,180	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,038.00000	1,007	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		535.00000	0,553	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,692.00000	1,650	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		189.00000	0,196	16.19	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	13/12/2010	Foreign Exchange Future	9.10	Call		2,560.00000	2,514	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		57.00000	0,060	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,524.00000	3,475	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,021	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		58.00000	0,057	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,855.00000	8,903	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		102.00000	0,100	29.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,899.00000	6,946	29.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		161.00000	0,158	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,958.00000	5,004	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		281.00000	0,274	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,078.00000	3,120	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		576.00000	0,559	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,373.00000	1,405	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		898.00000	0,870	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		695.00000	0,716	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,463.00000	1,422	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		260.00000	0,268	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,286.00000	2,240	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		83.00000	0,086	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,229.00000	3,180	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	0,026	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		55.00000	0,054	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,002.00000	9,050	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		98.00000	0,097	29.57	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	18.55	Put		7,045.00000	7,093	29.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		155.00000	0,152	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,102.00000	5,148	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		268.00000	0,262	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,215.00000	3,258	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		542.00000	0,526	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,489.00000	1,522	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		835.00000	0,809	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		782.00000	0,805	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,354.00000	1,314	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		301.00000	0,310	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,152.00000	2,107	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		99.00000	0,103	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,081.00000	3,032	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		28.00000	0,028	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		72.00000	0,071	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,319.00000	8,367	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		115.00000	0,114	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,362.00000	6,410	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		186.00000	0,182	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,433.00000	4,478	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		337.00000	0,328	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,584.00000	2,624	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,771.00000	3,722	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,018	19.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		71.00000	0,069	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,368.00000	8,415	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		114.00000	0,112	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,411.00000	6,458	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		184.00000	0,180	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,481.00000	4,526	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		332.00000	0,323	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,629.00000	2,669	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		713.00000	0,692	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,010.00000	1,038	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,142.00000	1,110	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		439.00000	0,456	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,854.00000	1,811	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		151.00000	0,157	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,747.00000	2,700	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		44.00000	0,046	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,722.00000	3,673	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		19.00000	0,019	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		69.00000	0,068	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,416.00000	8,464	30.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		113.00000	0,111	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,460.00000	6,507	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		181.00000	0,178	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,528.00000	4,574	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		326.00000	0,317	22.55	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	13/12/2010	Foreign Exchange Future	13.95	Put		2,673.00000	2,713	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,673.00000	3,623	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		20.00000	0,019	19.55	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.79800	253.94200			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			336.16100	333.77100			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.59400	300.99000			0.00	0	1,072.00
ALBI	On	06/05/2010	Index Future			306.09300	306.49900			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			315.85100	311.71500			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.74160	6.82920		16.60	67,416.00	10	16,766.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,971.00000	8,058	44.64	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	37.90	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,971.00000	6,058	37.90	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.70	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,971.00000	4,058	30.70	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		10.00000	0,007	26.31	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,981.00000	2,065	26.31	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,036.00000	0,950	17.58	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		7.00000	0,008	17.58	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,030.00000	1,942	25.31	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	25.31	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,029.00000	2,942	28.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.80	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	2.80	Call		4,029.00000	3,942	34.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	34.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,071.00000	8,158	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	38.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,071.00000	6,158	38.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	31.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,071.00000	4,158	31.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		8.00000	0,006	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,079.00000	2,164	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		940.00000	0,856	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		11.00000	0,014	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,930.00000	1,842	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,929.00000	2,842	28.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,929.00000	3,842	34.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,121.00000	8,208	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,121.00000	6,208	38.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,121.00000	4,208	31.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		8.00000	0,005	26.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,129.00000	2,213	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		893.00000	0,809	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		14.00000	0,017	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,880.00000	1,793	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,879.00000	2,792	28.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,879.00000	3,792	34.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	34.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,021.00000	8,108	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,021.00000	6,108	38.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,021.00000	4,108	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		9.00000	0,007	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,030.00000	2,115	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		988.00000	0,903	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		9.00000	0,011	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,980.00000	1,892	24.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,979.00000	2,892	28.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,979.00000	3,892	34.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	34.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,921.00000	8,008	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	37.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,921.00000	6,008	37.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,921.00000	4,008	30.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		10.00000	0,008	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,931.00000	2,016	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,085.00000	0,999	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		6.00000	0,007	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,080.00000	1,992	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,079.00000	2,992	28.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,079.00000	3,992	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,621.00000	7,708	43.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,621.00000	5,708	36.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,000	29.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,622.00000	3,708	29.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		15.00000	0,011	24.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,636.00000	1,719	24.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,382.00000	1,295	20.06	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	5.45	Put		3.00000	0,003	20.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,379.00000	2,292	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,379.00000	3,292	30.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	30.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,379.00000	4,292	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,821.00000	7,908	44.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,821.00000	5,908	37.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,821.00000	3,908	30.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		12.00000	0,009	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,833.00000	1,917	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,184.00000	1,097	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,005	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,180.00000	2,092	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,179.00000	3,092	29.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,179.00000	4,092	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	44.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,871.00000	7,958	44.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,871.00000	5,958	37.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,871.00000	3,958	30.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		11.00000	0,008	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,882.00000	1,966	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,135.00000	1,048	18.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		6.00000	0,006	18.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,130.00000	2,042	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,129.00000	3,042	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,129.00000	4,042	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,771.00000	7,858	44.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,771.00000	5,858	37.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,000	30.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,772.00000	3,858	30.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		12.00000	0,009	25.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,783.00000	1,867	25.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,233.00000	1,146	18.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		4.00000	0,004	18.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,229.00000	2,142	26.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,229.00000	3,142	29.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,229.00000	4,142	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,721.00000	7,808	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,721.00000	5,808	37.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,000	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,722.00000	3,808	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		13.00000	0,010	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,734.00000	1,818	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,283.00000	1,196	19.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	19.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,279.00000	2,192	26.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,279.00000	3,192	30.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	30.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,279.00000	4,192	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,671.00000	7,758	43.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,671.00000	5,758	36.83	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	10.50	Call		1.00000	0,000	29.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,672.00000	3,758	29.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		14.00000	0,011	25.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,685.00000	1,769	25.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,332.00000	1,245	19.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,003	19.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,329.00000	2,242	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,329.00000	3,242	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,329.00000	4,242	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,571.00000	7,658	43.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,571.00000	5,658	36.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	29.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,572.00000	3,659	29.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		16.00000	0,012	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,587.00000	1,670	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,432.00000	1,344	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,002	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,429.00000	2,342	26.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,429.00000	3,342	31.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Put		0.00000	0,000	31.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Call		4,429.00000	4,342	35.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Put		0.00000	0,000	35.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Call		754.00000	0,673	17.27	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Put		25.00000	0,031	17.27	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Call		846.00000	0,763	17.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Put		17.00000	0,021	17.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Call		800.00000	0,718	17.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Put		21.00000	0,026	17.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Call		179.00000	0,146	17.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Put		300.00000	0,354	17.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Call		216.00000	0,177	17.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Put		237.00000	0,285	17.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Call		264.00000	0,215	16.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Put		185.00000	0,223	16.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Call		389.00000	0,328	16.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Put		110.00000	0,136	16.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Call		461.00000	0,394	16.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Put		82.00000	0,102	16.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		539.00000	0,468	17.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		60.00000	0,076	17.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		622.00000	0,546	17.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		43.00000	0,054	17.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		709.00000	0,630	17.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		30.00000	0,038	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	6.20	Call		665.00000	0,588	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		36.00000	0,046	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		135.00000	0,109	18.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		406.00000	0,467	18.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		163.00000	0,132	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		334.00000	0,390	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		196.00000	0,161	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		267.00000	0,319	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		237.00000	0,195	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		208.00000	0,253	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		293.00000	0,241	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		164.00000	0,199	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		355.00000	0,297	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		126.00000	0,155	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		424.00000	0,360	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		95.00000	0,118	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		500.00000	0,430	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		71.00000	0,088	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		580.00000	0,506	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		51.00000	0,064	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		323.00000	0,268	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		144.00000	0,176	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,271.00000	8,358	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.94	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	13.10	Put		6,271.00000	6,358	38.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,271.00000	4,358	31.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		6.00000	0,004	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,277.00000	2,362	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,730.00000	1,643	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,729.00000	2,642	27.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,729.00000	3,642	33.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	33.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,221.00000	8,308	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,221.00000	6,308	38.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,221.00000	4,308	31.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		6.00000	0,005	26.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,227.00000	2,313	26.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		148.00000	0,120	18.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		369.00000	0,428	18.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,780.00000	1,693	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,779.00000	2,692	27.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.99	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	3.05	Call		3,779.00000	3,692	33.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,171.00000	8,258	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,171.00000	6,258	38.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,171.00000	4,258	31.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		7.00000	0,005	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,178.00000	2,263	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,830.00000	1,743	23.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	23.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,829.00000	2,742	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,829.00000	3,742	33.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	33.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,321.00000	8,408	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	39.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,321.00000	6,408	39.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,321.00000	4,408	31.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		5.00000	0,004	27.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,326.00000	2,412	27.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		123.00000	0,099	18.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		444.00000	0,507	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,681.00000	1,593	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,001	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,679.00000	2,592	27.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,679.00000	3,592	32.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	32.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,421.00000	8,508	44.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,421.00000	6,508	39.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,421.00000	4,508	32.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		4.00000	0,003	27.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,425.00000	2,511	27.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		102.00000	0,081	19.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		523.00000	0,589	19.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,581.00000	1,494	21.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	21.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,579.00000	2,492	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,579.00000	3,492	32.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	32.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.78880	6.87420		17.05	149,353.60	22	404.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	33.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.60	Put		7,726.00000	7,811	33.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Call		1.00000	0,001	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Put		5,727.00000	5,812	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Call		4.00000	0,004	26.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,730.00000	3,815	26.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		54.00000	0,048	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,780.00000	1,859	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		469.00000	0,416	16.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		195.00000	0,227	16.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,287.00000	1,204	16.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		13.00000	0,015	16.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,277.00000	2,191	23.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		3.00000	0,002	23.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,274.00000	3,189	27.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	27.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,274.00000	4,189	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,676.00000	7,761	33.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		1.00000	0,001	29.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,677.00000	5,762	29.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		5.00000	0,004	26.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,681.00000	3,765	26.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		57.00000	0,050	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,733.00000	1,811	24.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		498.00000	0,443	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		174.00000	0,204	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,336.00000	1,252	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		12.00000	0,013	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,326.00000	2,241	23.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		2.00000	0,002	23.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,324.00000	3,239	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,324.00000	4,239	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,626.00000	7,711	32.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		1.00000	0,001	29.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,627.00000	5,712	29.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		5.00000	0,004	26.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,631.00000	3,715	26.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		59.00000	0,052	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,685.00000	1,763	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		530.00000	0,472	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		156.00000	0,183	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,385.00000	1,301	17.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		11.00000	0,012	17.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,376.00000	2,291	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		2.00000	0,002	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,374.00000	3,289	26.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	26.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,374.00000	4,289	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		413.00000	0,364	16.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		239.00000	0,275	16.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,976.00000	8,061	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		1.00000	0,001	30.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,977.00000	6,062	30.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		3.00000	0,003	26.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,979.00000	4,064	26.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		45.00000	0,039	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,021.00000	2,100	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		338.00000	0,299	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		314.00000	0,360	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,044.00000	0,965	15.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		20.00000	0,026	15.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,028.00000	1,943	21.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		4.00000	0,004	21.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,025.00000	2,939	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,024.00000	3,939	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,876.00000	7,961	33.32	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	12.75	Call		1.00000	0,001	30.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,877.00000	5,962	30.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		4.00000	0,003	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,880.00000	3,964	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		48.00000	0,043	24.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,924.00000	2,004	24.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		387.00000	0,340	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		263.00000	0,301	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,141.00000	1,058	15.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		17.00000	0,019	15.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,127.00000	2,042	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,124.00000	3,039	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,124.00000	4,039	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,026.00000	8,111	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	30.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,027.00000	6,112	30.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		3.00000	0,003	26.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,029.00000	4,114	26.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		42.00000	0,036	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,068.00000	2,147	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		318.00000	0,281	17.45	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	6.90	Put		344.00000	0,392	17.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		999.00000	0,920	15.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		25.00000	0,031	15.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,978.00000	1,893	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,975.00000	2,889	27.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,974.00000	3,889	23.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,926.00000	8,011	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,927.00000	6,012	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		3.00000	0,003	26.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,929.00000	4,014	26.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		47.00000	0,041	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,973.00000	2,052	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		362.00000	0,318	17.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		288.00000	0,329	17.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,093.00000	1,010	15.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	0,021	15.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,078.00000	1,992	21.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		4.00000	0,003	21.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,075.00000	2,989	28.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	28.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,074.00000	3,989	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,776.00000	7,861	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,777.00000	5,862	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		4.00000	0,004	26.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,780.00000	3,865	26.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		52.00000	0,046	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,828.00000	1,907	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		440.00000	0,389	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		216.00000	0,250	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,238.00000	1,155	16.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,016	16.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,227.00000	2,142	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		3.00000	0,003	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,224.00000	3,139	27.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,224.00000	4,139	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,276.00000	8,361	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	30.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,277.00000	6,362	30.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	26.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,278.00000	4,363	26.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		30.00000	0,026	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,306.00000	2,387	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		235.00000	0,207	18.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		511.00000	0,568	18.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		784.00000	0,713	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		60.00000	0,074	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,730.00000	1,645	19.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		6.00000	0,006	19.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,725.00000	2,640	26.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,001	26.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,724.00000	3,639	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,226.00000	8,311	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		1.00000	0,001	30.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,227.00000	6,312	30.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		3.00000	0,002	26.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,229.00000	4,313	26.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		33.00000	0,028	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,259.00000	2,339	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		250.00000	0,220	18.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		476.00000	0,531	18.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		825.00000	0,752	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		51.00000	0,063	15.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,780.00000	1,695	19.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		6.00000	0,006	19.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,775.00000	2,690	26.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,001	26.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,774.00000	3,689	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,126.00000	8,211	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	30.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,127.00000	6,212	30.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		3.00000	0,002	26.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,129.00000	4,213	26.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		37.00000	0,032	25.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,163.00000	2,243	25.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		282.00000	0,248	17.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		408.00000	0,459	17.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		910.00000	0,834	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		36.00000	0,045	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,879.00000	1,794	20.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		5.00000	0,005	20.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,875.00000	2,790	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,001	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,874.00000	3,789	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	33.40	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	14.95	Put		8,076.00000	8,161	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,077.00000	6,162	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		3.00000	0,003	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,079.00000	4,164	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		40.00000	0,034	25.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,116.00000	2,195	25.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		300.00000	0,264	17.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		376.00000	0,425	17.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		954.00000	0,877	15.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		30.00000	0,038	15.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,929.00000	1,844	20.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		5.00000	0,005	20.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,925.00000	2,839	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,924.00000	3,839	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,326.00000	8,411	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,327.00000	6,412	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		2.00000	0,002	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,328.00000	4,413	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		29.00000	0,024	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,355.00000	2,435	25.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		222.00000	0,195	18.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		548.00000	0,606	18.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		744.00000	0,675	16.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		70.00000	0,086	16.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,681.00000	1,596	19.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		7.00000	0,007	19.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,675.00000	2,590	25.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,001	25.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,674.00000	3,589	24.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,176.00000	8,261	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		1.00000	0,001	30.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,177.00000	6,262	30.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		3.00000	0,002	26.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,179.00000	4,263	26.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		35.00000	0,030	25.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,211.00000	2,291	25.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		265.00000	0,233	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		441.00000	0,494	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		867.00000	0,793	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		43.00000	0,054	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,829.00000	1,744	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		5.00000	0,005	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,825.00000	2,740	26.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,824.00000	3,739	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,376.00000	8,461	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	30.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,377.00000	6,462	30.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	27.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,378.00000	4,463	27.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		27.00000	0,023	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,403.00000	2,484	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		209.00000	0,183	18.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		585.00000	0,644	18.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		705.00000	0,638	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		81.00000	0,099	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,631.00000	1,547	18.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,008	18.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,625.00000	2,540	25.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,624.00000	3,539	25.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.04	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.83270	6.91510		17.23	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		412.00000	0,374	17.42	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		404.00000	0,448	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/02/2010	Index Future			130.81600	130.88500			0.00	0	2.00
CRD1	On	06/05/2010	Index Future			133.20900	133.28000			0.00	0	0.00
GOVI	On	04/02/2010	GOVI			302.27100	302.66900		5.37	0.00	0	1,132.00
GOVI	On	04/02/2010	GOVI	304.00	Call		18,218.00000	1,615	5.37	0.00	0	0.00
GOVI	On	04/02/2010	GOVI	304.00	Put		31,528.00000	3,344	5.37	0.00	0	0.00
GOVI	On	06/05/2010	GOVI			307.80100	308.20900		6.80	0.00	0	0.00
GOVI	On	06/05/2010	GOVI	309.80	Call		44,734.00000	4,252	6.80	0.00	0	0.00
GOVI	On	06/05/2010	GOVI	309.80	Put		60,644.00000	6,251	6.80	0.00	0	0.00
GOVI	On	05/08/2010	GOVI			313.53500	313.95100		6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Call		57,954.00000	5,574	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		74,444.00000	7,639	6.57	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/02/2010	Index Future			362.80500	362.87600			0.00	0	425.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.20000	7.20000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.11000	7.11000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.09000	7.09000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.09000	7.09000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.10000	7.10000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.12000	7.12000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.30000	7.30000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.52000	7.52000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.86000	7.86000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.23000	8.23000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.66000	8.66000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.89000	8.66000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			291.34500	291.57000			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.67500	296.90700			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.64100	7.63100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		167.00000	0,157	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		366.00000	0,371	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.44900	8.45300		5.25	38,284,011.00	300	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		82.00000	0,077	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,656.00000	3,631	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.52100	8.52500		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,549.00000	1,548	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,668.00000	1,648	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.56600	8.57000		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,466.00000	2,468	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,648.00000	1,632	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.05900	9.05100		11.50	0.00	0	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		118.00000	0,104	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,005.00000	8,065	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.10700	9.09900		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,890.00000	2,832	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,810.00000	3,826	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.14200	9.13300		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
R186	On	05/08/2010	Bond Future	9.25	Call		4,760.00000	4,696	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,700.00000	3,718	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.51400	8.51700		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		10.00000	0,009	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,116.00000	4,103	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.58300	8.58700		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,074.00000	1,072	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,402.00000	1,385	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.62700	8.63000		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,303.00000	2,303	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		988.00000	0,977	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.09700	9.09100		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		44.00000	0,038	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,865.00000	4,891	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.17000	9.16300		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,451.00000	1,423	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,287.00000	2,295	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.22400	9.21700		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,432.00000	2,404	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,268.00000	2,275	7.50	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.09000	9.08300		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		48.00000	0,041	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,304.00000	5,337	8.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future	9.00	Call		978.00000	0,937	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,456.00000	1,456	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		185.00000	0,168	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,614.00000	3,637	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.15700	9.15000		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,617.00000	1,586	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,464.00000	2,472	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.20700	9.19900		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,765.00000	2,731	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,486.00000	2,495	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.58300	8.58800		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		8.00000	0,007	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,575.00000	3,558	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.67500	8.67900		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,162.00000	1,161	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		947.00000	0,934	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.73800	8.74200		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,726.00000	1,728	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		996.00000	0,987	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.17800	9.17100		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		44.00000	0,038	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,704.00000	5,739	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.24400	9.23700		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,159.00000	2,123	9.50	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	06/05/2010	Bond Future	9.25	Put		2,084.00000	2,088	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.29500	9.28700		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,406.00000	3,367	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,208.00000	2,214	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.17600	9.16800		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		154.00000	0,138	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,369.00000	4,402	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.23400	9.22600		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,212.00000	2,172	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,068.00000	2,076	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.27700	9.26900		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,556.00000	3,516	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,204.00000	2,212	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.78000	8.78100		14.25	229,461.39	3	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		4.00000	0,003	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,546.00000	11,537	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,831.00000	8,835	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		30.00000	0,026	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.80900	8.81100		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,666.00000	1,654	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,211.00000	4,183	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.82800	8.83000		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,287.00000	3,279	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,926.00000	3,902	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/02/2010	Index Future			298.51400	298.89900			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.97500	304.37000			0.00	0	0.00
Total for Derivatives :										287,413,934.79	32,503	252,964.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.59000	7.58000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.40500	8.40000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.03500	9.01500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.47500	8.47000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.05500	9.04000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.05500	9.04000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.53000	8.52500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.14500	9.12500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.13500	9.12500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.76500	8.75500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							287,413,934.79	32,503	252,964.00
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