



Daily MTM Report

Daily summary for: 18/12/2009

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			7.70180	7.66480		19.70	36,645,164.40	4,758	250,876.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,835.00000	8,798	40.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,835.00000	6,798	37.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,585.00000	8,548	40.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,585.00000	6,548	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		136.00000	0,141	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		721.00000	0,689	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		541.00000	0,565	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		126.00000	0,113	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,423.00000	1,459	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		8.00000	0,007	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,416.00000	2,453	28.27	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	5.25	Put		1.00000	0,001	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,415.00000	3,452	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,335.00000	8,298	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		730.00000	0,759	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		65.00000	0,057	19.43	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,669.00000	1,706	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	0,004	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,665.00000	2,702	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,665.00000	3,702	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,385.00000	8,348	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,385.00000	6,348	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,615.00000	3,652	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,485.00000	8,448	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,002	34.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,487.00000	4,450	34.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		613.00000	0,639	19.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		98.00000	0,087	19.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,521.00000	1,557	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		6.00000	0,005	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,515.00000	3,552	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,785.00000	8,748	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,785.00000	6,748	37.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,985.00000	8,948	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,985.00000	6,948	37.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		83.00000	0,085	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,068.00000	1,033	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,017.00000	2,053	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,001	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,015.00000	3,052	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,935.00000	8,898	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,935.00000	6,898	37.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,885.00000	8,848	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.40	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	14.55	Put		6,885.00000	6,848	37.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,685.00000	8,648	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,685.00000	6,648	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,735.00000	8,698	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,735.00000	6,698	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,635.00000	8,598	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,635.00000	6,598	36.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,374.00000	1,410	21.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		9.00000	0,008	21.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,366.00000	2,403	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,365.00000	3,402	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,535.00000	8,498	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,535.00000	6,498	36.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,435.00000	8,398	40.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,435.00000	6,398	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,936.00000	4,899	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,565.00000	3,602	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		145.00000	0,150	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		680.00000	0,648	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		576.00000	0,602	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		111.00000	0,100	19.51	10,000.00	100	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,472.00000	1,508	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		7.00000	0,006	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,466.00000	2,502	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,465.00000	3,502	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		120.00000	0,124	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		805.00000	0,772	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		473.00000	0,496	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		158.00000	0,144	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,325.00000	1,361	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		10.00000	0,009	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,316.00000	2,353	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,315.00000	3,352	30.82	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	4.35	Put		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,084.00000	1,118	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		19.00000	0,016	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,066.00000	2,103	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,001	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,065.00000	3,102	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		411.00000	0,432	19.61	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		196.00000	0,180	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,228.00000	1,263	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		13.00000	0,011	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,216.00000	2,253	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,215.00000	3,252	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		112.00000	0,116	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		847.00000	0,814	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		441.00000	0,464	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		176.00000	0,162	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,266.00000	2,303	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,265.00000	3,302	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,180.00000	1,215	20.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		15.00000	0,013	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	5.50	Call		2,166.00000	2,203	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,165.00000	3,202	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,385.00000	5,348	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,131.00000	1,166	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		16.00000	0,014	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,116.00000	2,153	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,001	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,115.00000	3,152	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,537.00000	4,500	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		79.00000	0,081	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,114.00000	1,079	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		283.00000	0,296	19.70	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		318.00000	0,294	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		990.00000	1,023	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		25.00000	0,021	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,967.00000	2,004	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,965.00000	3,002	32.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		264.00000	0,277	19.95	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		349.00000	0,325	19.95	32,500.00	100	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		945.00000	0,977	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		30.00000	0,025	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,917.00000	1,954	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	0,002	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,915.00000	2,952	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		54.00000	0,055	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,439.00000	1,403	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		690.00000	0,718	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		75.00000	0,066	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,620.00000	1,656	23.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		5.00000	0,004	23.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,615.00000	2,652	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		231.00000	0,241	20.45	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		416.00000	0,389	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		856.00000	0,887	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		41.00000	0,035	19.38	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,818.00000	1,854	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,002	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,815.00000	2,852	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		63.00000	0,064	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,298.00000	1,262	25.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		813.00000	0,844	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		48.00000	0,042	19.40	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,768.00000	1,805	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	0,003	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		771.00000	0,801	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		56.00000	0,049	19.42	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,719.00000	1,755	23.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	0,003	23.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,715.00000	2,752	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,435.00000	5,398	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,002	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,437.00000	4,400	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		651.00000	0,678	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		86.00000	0,076	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,570.00000	1,607	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		5.00000	0,005	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,565.00000	2,602	29.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,002	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,337.00000	4,300	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		506.00000	0,530	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		141.00000	0,128	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	39.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,735.00000	7,698	39.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,276.00000	1,312	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		11.00000	0,010	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,765.00000	2,802	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,265.00000	4,302	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,985.00000	7,948	40.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,986.00000	4,949	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,036.00000	1,070	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		21.00000	0,018	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,515.00000	2,552	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,015.00000	4,052	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		382.00000	0,402	19.63	40,200.00	100	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		217.00000	0,200	19.63	40,000.00	200	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		49.00000	0,049	26.96	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,534.00000	1,497	26.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,001	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,587.00000	4,549	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		354.00000	0,374	19.64	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		239.00000	0,222	19.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		328.00000	0,347	19.66	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		263.00000	0,245	19.66	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		34.00000	0,034	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,919.00000	1,882	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		37.00000	0,037	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,822.00000	1,785	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		303.00000	0,321	19.68	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		288.00000	0,269	19.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		216.00000	0,225	20.70	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		451.00000	0,423	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,786.00000	4,749	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		176.00000	0,184	21.45	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		561.00000	0,532	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,036.00000	4,999	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		127.00000	0,132	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		762.00000	0,730	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,001	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,686.00000	4,649	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		31.00000	0,031	29.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,016.00000	1,979	29.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		201.00000	0,210	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		486.00000	0,458	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	34.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,736.00000	4,699	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		188.00000	0,197	21.20	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		523.00000	0,495	21.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		154.00000	0,161	21.95	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		639.00000	0,609	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,836.00000	4,799	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		19.00000	0,018	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,454.00000	2,416	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		21.00000	0,021	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,356.00000	2,319	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		23.00000	0,023	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,258.00000	2,221	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		165.00000	0,172	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		600.00000	0,570	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,236.00000	5,199	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		17.00000	0,016	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,552.00000	2,514	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		99.00000	0,102	23.70	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		934.00000	0,900	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,186.00000	5,149	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		106.00000	0,109	23.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		891.00000	0,857	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,286.00000	5,249	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		94.00000	0,096	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		979.00000	0,944	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,336.00000	5,298	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		13.00000	0,013	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,748.00000	2,711	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		15.00000	0,014	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,650.00000	2,612	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		88.00000	0,091	24.21	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,023.00000	0,989	24.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,485.00000	5,448	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		74.00000	0,076	24.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,159.00000	1,124	24.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,985.00000	5,948	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		57.00000	0,058	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,392.00000	1,356	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,585.00000	5,548	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		12.00000	0,011	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,897.00000	2,859	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		66.00000	0,068	25.46	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	8.85	Put		1,251.00000	1,216	25.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,935.00000	5,898	35.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,685.00000	5,648	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		10.00000	0,010	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,995.00000	2,958	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		60.00000	0,061	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,345.00000	1,309	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,535.00000	5,498	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		12.00000	0,011	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,847.00000	2,809	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		70.00000	0,072	25.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,205.00000	1,170	25.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,835.00000	5,798	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		42.00000	0,042	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,677.00000	1,640	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		39.00000	0,039	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,774.00000	1,737	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,135.00000	6,098	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		32.00000	0,032	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,967.00000	1,930	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,335.00000	6,298	35.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,002	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,238.00000	4,200	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		26.00000	0,026	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,161.00000	2,124	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,485.00000	6,448	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	0,002	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,387.00000	4,350	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		3.00000	0,002	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,288.00000	4,250	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,235.00000	6,198	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	0,003	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,138.00000	4,101	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	0,003	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,039.00000	4,001	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		29.00000	0,030	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,064.00000	2,028	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,285.00000	6,248	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	0,003	34.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,188.00000	4,151	34.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	0,003	34.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,089.00000	4,051	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	0,003	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,989.00000	3,951	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		5.00000	0,004	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,890.00000	3,852	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,635.00000	5,598	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		11.00000	0,010	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,946.00000	2,908	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		51.00000	0,052	26.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,486.00000	1,450	26.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,735.00000	5,698	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		8.00000	0,007	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,243.00000	3,205	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		9.00000	0,008	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,144.00000	3,106	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		10.00000	0,009	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,045.00000	3,007	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		46.00000	0,047	27.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,581.00000	1,545	27.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,785.00000	5,748	35.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		9.00000	0,009	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,094.00000	3,057	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		44.00000	0,045	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,629.00000	1,593	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,885.00000	5,848	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		5.00000	0,004	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,790.00000	3,752	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	0,005	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,690.00000	3,653	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		6.00000	0,005	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,591.00000	3,553	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		6.00000	0,006	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,491.00000	3,454	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		7.00000	0,006	32.87	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,392.00000	3,354	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		8.00000	0,007	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,293.00000	3,255	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		9.00000	0,008	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,194.00000	3,156	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		40.00000	0,041	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,725.00000	1,689	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,035.00000	5,998	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		4.00000	0,004	34.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,939.00000	3,902	34.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		5.00000	0,004	33.92	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	11.50	Put		3,840.00000	3,802	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	0,004	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,740.00000	3,702	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		6.00000	0,005	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,641.00000	3,603	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		6.00000	0,005	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,541.00000	3,503	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		7.00000	0,006	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,442.00000	3,404	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		35.00000	0,035	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,870.00000	1,833	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,886.00000	4,849	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		13.00000	0,012	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,798.00000	2,760	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		14.00000	0,014	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,699.00000	2,662	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		16.00000	0,015	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,601.00000	2,563	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		18.00000	0,017	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,503.00000	2,465	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		20.00000	0,019	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,405.00000	2,367	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		22.00000	0,022	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,307.00000	2,270	30.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		28.00000	0,028	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,113.00000	2,076	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,001	34.62	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,637.00000	4,599	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		25.00000	0,025	30.06	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,210.00000	2,173	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		5.00000	0,004	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,780.00000	3,742	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		7.00000	0,007	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,342.00000	3,305	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,935.00000	7,898	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,065.00000	4,102	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,885.00000	7,848	40.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,115.00000	4,152	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,035.00000	7,998	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,965.00000	4,002	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,135.00000	8,098	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		247.00000	0,258	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		382.00000	0,356	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		900.00000	0,932	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		35.00000	0,030	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,867.00000	1,904	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	0,002	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,865.00000	2,902	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,865.00000	3,902	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,185.00000	8,148	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,185.00000	6,148	35.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,815.00000	3,852	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,235.00000	8,198	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,765.00000	3,802	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,785.00000	7,748	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,215.00000	4,252	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,835.00000	7,798	39.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,165.00000	4,202	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,085.00000	8,048	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,085.00000	6,048	35.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,915.00000	3,952	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,285.00000	8,248	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,715.00000	3,752	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.83590	7.79740		20.10	3,244,062.60	414	40,507.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		260.00000	0,269	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		863.00000	0,833	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,354.00000	8,315	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		8.00000	0,008	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,361.00000	6,322	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,648.00000	3,686	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,404.00000	8,365	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	0,008	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,410.00000	6,372	35.95	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	4.20	Call		3,598.00000	3,637	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,504.00000	8,465	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,803.00000	8,764	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,003.00000	8,964	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,004	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,006.00000	6,968	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		53.00000	0,055	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,056.00000	3,019	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,953.00000	8,914	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,004	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,957.00000	6,918	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		55.00000	0,056	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,008.00000	2,970	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,055.00000	2,093	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,007	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,049.00000	3,087	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,903.00000	8,864	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,004	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	14/06/2010	Foreign Exchange Future	14.70	Put		6,907.00000	6,868	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,703.00000	8,664	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,753.00000	8,714	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,653.00000	8,614	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,006	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,658.00000	6,620	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		614.00000	0,635	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		267.00000	0,249	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,384.00000	1,419	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		37.00000	0,033	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,352.00000	2,391	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,348.00000	3,387	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,553.00000	8,515	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		6.00000	0,007	35.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,559.00000	6,521	35.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,477.00000	1,513	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		30.00000	0,027	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,452.00000	2,490	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,004	23.82	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	4.35	Call		3,448.00000	3,487	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,454.00000	8,415	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		736.00000	0,761	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		189.00000	0,175	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,571.00000	1,607	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		24.00000	0,021	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,548.00000	3,587	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		7.00000	0,007	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,510.00000	6,471	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		19.00000	0,019	34.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,022.00000	4,983	34.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		283.00000	0,292	21.81	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		786.00000	0,756	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		704.00000	0,728	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		207.00000	0,192	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,524.00000	1,560	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		27.00000	0,024	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,501.00000	2,540	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,498.00000	3,537	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		250.00000	0,258	22.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		903.00000	0,872	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		197.00000	0,203	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,150.00000	1,117	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,005	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,808.00000	6,769	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		5.00000	0,005	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,758.00000	6,719	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		37.00000	0,038	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,790.00000	3,752	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,005	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,708.00000	6,669	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		205.00000	0,211	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,108.00000	1,075	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,157.00000	1,191	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		60.00000	0,055	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,105.00000	2,143	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,007	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,099.00000	3,137	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,001	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		240.00000	0,248	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		943.00000	0,912	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		585.00000	0,606	19.55	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		288.00000	0,270	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,303.00000	2,341	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,005	22.96	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	4.50	Call		3,299.00000	3,337	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		17.00000	0,017	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,270.00000	5,231	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		28.00000	0,029	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,281.00000	4,243	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		47.00000	0,048	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,300.00000	3,262	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		231.00000	0,238	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		984.00000	0,952	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		558.00000	0,579	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		311.00000	0,293	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,292.00000	1,327	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		45.00000	0,041	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,253.00000	2,291	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,005	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,249.00000	3,287	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,001	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		16.00000	0,017	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,319.00000	5,281	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		28.00000	0,028	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,331.00000	4,292	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		45.00000	0,047	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,348.00000	3,311	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		222.00000	0,228	22.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,025.00000	0,992	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,246.00000	1,281	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		49.00000	0,045	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,204.00000	2,242	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,006	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,199.00000	3,237	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,001	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		16.00000	0,016	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,369.00000	5,330	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		44.00000	0,045	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,397.00000	3,359	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		213.00000	0,220	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,066.00000	1,034	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,202.00000	1,236	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		55.00000	0,050	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,154.00000	2,192	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,006	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,149.00000	3,187	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,001	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		15.00000	0,015	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,518.00000	5,479	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		25.00000	0,025	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,528.00000	4,489	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		41.00000	0,042	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,544.00000	3,506	31.67	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	8.80	Call		190.00000	0,196	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,193.00000	1,160	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		437.00000	0,454	20.02	140,740.00	310	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		440.00000	0,418	20.02	83,600.00	200	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,069.00000	1,102	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		72.00000	0,066	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,006.00000	2,044	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,008	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,999.00000	3,038	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		418.00000	0,432	20.10	142,560.00	330	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		471.00000	0,446	20.10	147,180.00	330	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,029.00000	1,059	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		82.00000	0,073	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,957.00000	1,994	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		10.00000	0,008	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,949.00000	2,988	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		14.00000	0,014	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,617.00000	5,578	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		39.00000	0,040	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,642.00000	3,604	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		176.00000	0,181	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,279.00000	1,245	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		400.00000	0,413	20.29	12,390.00	30	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		503.00000	0,477	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		989.00000	1,018	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		92.00000	0,082	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,908.00000	1,945	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		11.00000	0,009	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,900.00000	2,938	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,002	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	0,014	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,717.00000	5,678	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		38.00000	0,038	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,741.00000	3,702	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		12.00000	0,013	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,915.00000	5,877	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		20.00000	0,021	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,923.00000	4,885	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		34.00000	0,035	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,937.00000	3,899	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		56.00000	0,058	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,959.00000	2,922	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		13.00000	0,013	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,866.00000	5,827	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		21.00000	0,021	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,874.00000	4,835	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		35.00000	0,036	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,888.00000	3,850	32.63	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	7.15	Call		804.00000	0,830	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		157.00000	0,144	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,666.00000	1,703	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		19.00000	0,017	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,651.00000	2,689	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,003	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		13.00000	0,013	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,816.00000	5,777	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		36.00000	0,037	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,839.00000	3,801	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		59.00000	0,061	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,862.00000	2,825	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		153.00000	0,157	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,456.00000	1,421	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		336.00000	0,347	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		639.00000	0,611	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		839.00000	0,866	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		142.00000	0,130	18.91	26,000.00	200	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,714.00000	1,751	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		17.00000	0,015	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,700.00000	2,739	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		14.00000	0,014	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,667.00000	5,628	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		38.00000	0,039	32.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,691.00000	3,653	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		382.00000	0,395	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		535.00000	0,509	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		950.00000	0,979	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		103.00000	0,093	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,859.00000	1,897	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		12.00000	0,011	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,850.00000	2,888	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,002	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		15.00000	0,015	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,568.00000	5,529	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		24.00000	0,025	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,577.00000	4,539	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		40.00000	0,041	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,593.00000	3,555	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		170.00000	0,175	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,323.00000	1,289	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		183.00000	0,188	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,236.00000	1,202	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		17.00000	0,018	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,220.00000	5,182	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		29.00000	0,030	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,232.00000	4,194	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		164.00000	0,169	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,367.00000	1,333	24.45	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	7.00	Call		912.00000	0,940	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		115.00000	0,104	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,811.00000	1,848	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		14.00000	0,012	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		16.00000	0,016	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,419.00000	5,380	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		43.00000	0,044	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,446.00000	3,408	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		143.00000	0,147	25.21	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,546.00000	1,511	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		770.00000	0,795	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		173.00000	0,159	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,619.00000	1,655	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		22.00000	0,019	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,601.00000	2,639	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,003	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		32.00000	0,033	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,085.00000	4,047	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		138.00000	0,142	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,591.00000	1,556	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		158.00000	0,163	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,411.00000	1,377	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		673.00000	0,696	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		226.00000	0,210	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	33.68	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	15.50	Put		7,704.00000	7,665	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		9.00000	0,010	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,212.00000	6,174	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		22.00000	0,023	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,725.00000	4,687	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		48.00000	0,049	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,251.00000	3,213	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,338.00000	1,373	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		41.00000	0,037	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,800.00000	2,838	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,297.00000	4,336	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,954.00000	7,915	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		7.00000	0,007	35.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,460.00000	6,421	35.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		42.00000	0,043	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,495.00000	3,457	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		295.00000	0,305	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		748.00000	0,719	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,113.00000	1,146	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		66.00000	0,060	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,551.00000	2,589	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,003	24.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,048.00000	4,086	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		133.00000	0,137	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,636.00000	1,601	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		532.00000	0,552	19.71	193,200.00	350	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		335.00000	0,316	19.71	31,600.00	100	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		25.00000	0,026	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,478.00000	4,440	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		31.00000	0,032	33.27	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,134.00000	4,096	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		148.00000	0,152	25.02	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,501.00000	1,466	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		129.00000	0,133	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,682.00000	1,647	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		507.00000	0,526	19.78	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		360.00000	0,340	19.78	34,000.00	100	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		26.00000	0,027	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,429.00000	4,391	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		110.00000	0,113	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,913.00000	1,877	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		117.00000	0,121	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,820.00000	1,785	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		483.00000	0,501	19.86	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		386.00000	0,365	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		107.00000	0,110	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
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,960.00000	1,924	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		114.00000	0,117	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,867.00000	1,831	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		121.00000	0,124	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,774.00000	1,738	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		459.00000	0,477	19.94	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		412.00000	0,391	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		22.00000	0,022	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,775.00000	4,736	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		321.00000	0,332	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		674.00000	0,646	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		19.00000	0,020	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,972.00000	4,934	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		58.00000	0,059	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,911.00000	2,873	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		61.00000	0,063	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,814.00000	2,777	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		65.00000	0,067	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,718.00000	2,681	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		271.00000	0,280	21.99	420,000.00	1,500	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		824.00000	0,794	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		21.00000	0,022	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,824.00000	4,786	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		63.00000	0,065	29.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,766.00000	2,729	29.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		67.00000	0,069	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,670.00000	2,633	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		308.00000	0,318	21.43	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		711.00000	0,682	21.43	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		23.00000	0,023	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,676.00000	4,637	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		69.00000	0,071	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,622.00000	2,585	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		73.00000	0,076	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,526.00000	2,490	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		78.00000	0,080	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,431.00000	2,394	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		83.00000	0,086	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,336.00000	2,300	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		89.00000	0,092	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,242.00000	2,206	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		95.00000	0,098	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,148.00000	2,112	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		101.00000	0,104	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,054.00000	2,018	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		350.00000	0,362	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		603.00000	0,576	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		27.00000	0,028	33.69	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,380.00000	4,342	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		125.00000	0,128	25.97	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		1,728.00000	1,692	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		23.00000	0,024	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,626.00000	4,588	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		71.00000	0,073	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,574.00000	2,537	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		76.00000	0,078	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,479.00000	2,442	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		81.00000	0,083	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,384.00000	2,347	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		92.00000	0,095	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,195.00000	2,159	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		98.00000	0,101	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,101.00000	2,065	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		104.00000	0,107	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,007.00000	1,971	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		366.00000	0,378	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		569.00000	0,542	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		86.00000	0,089	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,289.00000	2,253	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,904.00000	7,865	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,098.00000	4,136	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		12.00000	0,012	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,965.00000	5,926	36.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		34.00000	0,034	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,987.00000	3,948	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,004.00000	7,965	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		12.00000	0,012	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,015.00000	5,976	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		33.00000	0,034	33.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,036.00000	3,998	33.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,998.00000	4,036	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,154.00000	8,115	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		10.00000	0,011	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,163.00000	6,125	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		30.00000	0,031	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,183.00000	4,145	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,848.00000	3,886	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,054.00000	8,015	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		11.00000	0,012	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,064.00000	6,026	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,948.00000	3,986	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.07	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	17.50	Put		9,703.00000	9,664	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,104.00000	8,065	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		11.00000	0,011	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,114.00000	6,075	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,898.00000	3,936	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,204.00000	8,165	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,798.00000	3,836	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,254.00000	8,215	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		9.00000	0,009	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,262.00000	6,223	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		875.00000	0,902	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		128.00000	0,116	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,763.00000	1,800	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		16.00000	0,014	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,750.00000	2,788	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,002	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,748.00000	3,786	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,804.00000	7,765	33.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,198.00000	4,236	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,854.00000	7,815	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,148.00000	4,186	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,304.00000	8,265	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		8.00000	0,009	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,311.00000	6,273	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,698.00000	3,736	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.96890	7.92990		20.10	13,985,419.50	1,755	4,585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		19.00000	0,019	37.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,939.00000	7,900	37.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		37.00000	0,037	34.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,957.00000	5,918	34.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		75.00000	0,076	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,995.00000	3,957	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		176.00000	0,180	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,096.00000	2,061	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,192.00000	1,224	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		112.00000	0,105	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,097.00000	2,135	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		17.00000	0,016	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,085.00000	3,124	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,005	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,081.00000	4,120	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		20.00000	0,019	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,890.00000	7,850	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		38.00000	0,038	34.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,908.00000	5,869	34.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		76.00000	0,077	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,946.00000	3,908	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		180.00000	0,184	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,050.00000	2,015	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		603.00000	0,624	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		473.00000	0,455	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,233.00000	1,266	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		103.00000	0,097	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,146.00000	2,184	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		16.00000	0,015	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,135.00000	3,174	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,131.00000	4,170	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		581.00000	0,600	19.92	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		501.00000	0,481	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		19.00000	0,019	37.07	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	15.90	Put		7,989.00000	7,950	37.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		36.00000	0,037	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,006.00000	5,968	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		74.00000	0,075	31.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,044.00000	4,006	31.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		172.00000	0,176	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,142.00000	2,107	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		559.00000	0,578	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		529.00000	0,509	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,151.00000	1,183	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		121.00000	0,114	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,048.00000	2,086	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		18.00000	0,017	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,036.00000	3,074	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,005	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,031.00000	4,070	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		18.00000	0,019	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,038.00000	8,000	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		36.00000	0,036	34.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,056.00000	6,017	34.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		72.00000	0,073	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,092.00000	4,054	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		168.00000	0,172	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,188.00000	2,153	26.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		540.00000	0,557	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		560.00000	0,538	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,114.00000	1,143	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		134.00000	0,124	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,000.00000	2,037	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		20.00000	0,018	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,986.00000	3,025	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,981.00000	4,020	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		18.00000	0,018	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,138.00000	8,099	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		35.00000	0,035	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,155.00000	6,116	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		69.00000	0,070	31.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,189.00000	4,151	31.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		159.00000	0,163	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,279.00000	2,244	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		504.00000	0,520	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		624.00000	0,601	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,041.00000	1,069	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		161.00000	0,150	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,905.00000	1,942	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		25.00000	0,023	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,887.00000	2,926	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	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,007	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,881.00000	3,920	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		17.00000	0,017	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,187.00000	8,148	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		34.00000	0,034	34.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,204.00000	6,165	34.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		68.00000	0,069	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,238.00000	4,200	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		155.00000	0,159	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,325.00000	2,290	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		487.00000	0,502	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		657.00000	0,633	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,006.00000	1,033	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		176.00000	0,164	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,858.00000	1,894	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		28.00000	0,025	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,837.00000	2,876	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,831.00000	3,870	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		17.00000	0,017	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,237.00000	8,198	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		33.00000	0,034	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,253.00000	6,215	34.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		66.00000	0,068	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,286.00000	4,249	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		151.00000	0,155	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,371.00000	2,336	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		471.00000	0,485	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		691.00000	0,666	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		971.00000	0,998	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		191.00000	0,179	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,811.00000	1,847	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		31.00000	0,028	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,788.00000	2,826	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,007	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,782.00000	3,821	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		15.00000	0,015	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,385.00000	8,346	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		32.00000	0,032	35.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,402.00000	6,363	35.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		63.00000	0,064	31.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,433.00000	4,395	31.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		140.00000	0,144	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,510.00000	2,475	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		874.00000	0,899	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		244.00000	0,230	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,672.00000	1,707	18.99	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	13/09/2010	Foreign Exchange Future	6.30	Put		42.00000	0,038	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,639.00000	2,678	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,009	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,632.00000	3,671	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		16.00000	0,016	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,336.00000	8,297	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		32.00000	0,032	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,352.00000	6,313	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		64.00000	0,065	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,384.00000	4,346	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		144.00000	0,147	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,464.00000	2,428	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		440.00000	0,453	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		760.00000	0,734	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		905.00000	0,931	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		225.00000	0,212	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,718.00000	1,754	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		38.00000	0,035	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,689.00000	2,727	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,008	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,682.00000	3,721	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		15.00000	0,015	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,485.00000	8,446	37.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		30.00000	0,031	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,500.00000	6,462	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		60.00000	0,061	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,530.00000	4,492	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		134.00000	0,137	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,604.00000	2,568	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		398.00000	0,410	21.49	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		868.00000	0,841	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		813.00000	0,837	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		283.00000	0,268	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,581.00000	1,616	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		51.00000	0,047	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,540.00000	2,579	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,010	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,533.00000	3,571	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,002	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		425.00000	0,438	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		795.00000	0,769	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		20.00000	0,020	36.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,790.00000	7,751	36.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		39.00000	0,039	34.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,809.00000	5,770	34.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		79.00000	0,080	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,849.00000	3,811	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		189.00000	0,194	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,959.00000	1,925	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		651.00000	0,672	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		421.00000	0,403	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,317.00000	1,351	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		87.00000	0,082	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,244.00000	2,283	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,014	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,234.00000	3,273	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,004	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,230.00000	4,269	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		20.00000	0,020	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,840.00000	7,801	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		38.00000	0,038	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,858.00000	5,819	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		77.00000	0,079	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,897.00000	3,860	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		184.00000	0,189	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,004.00000	1,970	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		627.00000	0,647	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		447.00000	0,428	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,275.00000	1,308	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		95.00000	0,089	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,195.00000	2,233	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,014	20.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,184.00000	3,223	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,004	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,181.00000	4,219	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		18.00000	0,018	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,088.00000	8,049	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		35.00000	0,035	34.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,105.00000	6,066	34.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		71.00000	0,072	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,141.00000	4,103	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		163.00000	0,167	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,233.00000	2,198	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		522.00000	0,538	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		592.00000	0,569	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,077.00000	1,105	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		147.00000	0,136	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,953.00000	1,989	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		23.00000	0,020	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,936.00000	2,975	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,006	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,931.00000	3,970	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		16.00000	0,016	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,286.00000	8,247	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		33.00000	0,033	34.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,303.00000	6,264	34.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		65.00000	0,066	31.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,335.00000	4,297	31.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		147.00000	0,151	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,417.00000	2,382	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		455.00000	0,469	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		725.00000	0,700	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		938.00000	0,964	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		208.00000	0,195	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,764.00000	1,800	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		34.00000	0,031	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,738.00000	2,777	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,008	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,732.00000	3,771	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		15.00000	0,015	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,435.00000	8,396	37.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		31.00000	0,031	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,451.00000	6,412	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		61.00000	0,062	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,481.00000	4,443	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		137.00000	0,140	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,557.00000	2,521	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		411.00000	0,424	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		831.00000	0,805	21.34	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	13/09/2010	Foreign Exchange Future	7.35	Call		843.00000	0,868	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		263.00000	0,249	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,626.00000	1,662	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		46.00000	0,043	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,590.00000	2,628	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,009	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,582.00000	3,621	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,002	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		232.00000	0,238	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,602.00000	1,569	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		252.00000	0,259	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,472.00000	1,440	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		0.00000	0,953	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		0.00000	0,372	21.96	186,000.00	500	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		0.00000	1,069	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		0.00000	0,338	22.42	1,014,000.00	3,000	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.10300	8.06220		20.31	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		44.00000	0,043	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,932.00000	7,890	35.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		72.00000	0,071	33.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,960.00000	5,918	33.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		127.00000	0,126	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,015.00000	3,973	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		258.00000	0,261	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,146.00000	2,108	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
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		698.00000	0,714	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		586.00000	0,561	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,275.00000	1,305	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		163.00000	0,152	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,147.00000	2,185	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		35.00000	0,032	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,121.00000	3,161	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,008	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,114.00000	4,155	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		497.00000	0,507	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		985.00000	0,954	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		44.00000	0,042	35.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,982.00000	7,939	35.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		71.00000	0,070	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,009.00000	5,967	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		125.00000	0,124	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,063.00000	4,021	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		253.00000	0,256	25.39	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,191.00000	2,153	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,236.00000	1,266	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		174.00000	0,163	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,100.00000	2,137	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		38.00000	0,034	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,072.00000	3,112	22.96	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	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,009	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,065.00000	4,105	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,002	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		43.00000	0,042	35.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,031.00000	7,989	35.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		71.00000	0,069	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,059.00000	6,016	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		123.00000	0,122	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,111.00000	4,069	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		248.00000	0,251	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,236.00000	2,198	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		656.00000	0,672	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		644.00000	0,619	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,198.00000	1,228	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		186.00000	0,175	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,052.00000	2,089	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		40.00000	0,036	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,022.00000	3,062	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,009	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,015.00000	4,056	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		42.00000	0,041	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,080.00000	8,038	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		70.00000	0,069	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,108.00000	6,066	33.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		121.00000	0,121	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,159.00000	4,118	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		243.00000	0,246	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,281.00000	2,243	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		638.00000	0,652	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		676.00000	0,649	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,163.00000	1,189	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		201.00000	0,186	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,006.00000	2,042	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		44.00000	0,039	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,973.00000	3,013	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,010	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,965.00000	4,006	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		677.00000	0,693	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		615.00000	0,590	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		41.00000	0,040	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,129.00000	8,087	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		69.00000	0,068	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,157.00000	6,115	33.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		119.00000	0,119	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,207.00000	4,166	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		238.00000	0,240	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,326.00000	2,287	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		620.00000	0,634	20.44	0.00	0	4,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		708.00000	0,681	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,130.00000	1,155	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		218.00000	0,202	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,960.00000	1,995	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		48.00000	0,042	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,924.00000	2,964	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,011	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,916.00000	3,956	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,003	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		41.00000	0,040	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,179.00000	8,137	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		68.00000	0,067	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,206.00000	6,164	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		117.00000	0,117	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,255.00000	4,214	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		233.00000	0,235	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,371.00000	2,332	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		603.00000	0,616	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		741.00000	0,713	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,097.00000	1,122	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		235.00000	0,219	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,914.00000	1,949	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		52.00000	0,046	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,875.00000	2,914	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,011	22.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,866.00000	3,906	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,003	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		40.00000	0,039	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,228.00000	8,186	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		67.00000	0,066	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,255.00000	6,213	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		115.00000	0,115	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,303.00000	4,262	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		228.00000	0,230	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,416.00000	2,377	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		586.00000	0,599	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		774.00000	0,746	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,065.00000	1,089	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		253.00000	0,236	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,869.00000	1,904	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		57.00000	0,051	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,826.00000	2,865	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,012	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,816.00000	3,857	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		37.00000	0,036	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,425.00000	8,383	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		63.00000	0,062	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,451.00000	6,409	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		108.00000	0,108	30.58	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	13/12/2010	Foreign Exchange Future	12.45	Put		4,496.00000	4,455	30.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		210.00000	0,212	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,598.00000	2,559	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		525.00000	0,536	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		913.00000	0,883	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		945.00000	0,967	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		333.00000	0,314	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,691.00000	1,725	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		79.00000	0,072	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,630.00000	2,669	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,016	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,617.00000	3,658	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		37.00000	0,036	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,375.00000	8,333	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		64.00000	0,063	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,402.00000	6,360	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		110.00000	0,109	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,448.00000	4,406	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		214.00000	0,216	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,552.00000	2,513	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		539.00000	0,551	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		877.00000	0,848	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		974.00000	0,996	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		312.00000	0,293	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,735.00000	1,769	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		73.00000	0,066	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,679.00000	2,718	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,015	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,667.00000	3,707	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,004	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		484.00000	0,494	21.65	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,022.00000	0,991	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		36.00000	0,035	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,474.00000	8,432	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		62.00000	0,061	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,500.00000	6,458	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		106.00000	0,106	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,544.00000	4,503	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		206.00000	0,208	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,644.00000	2,605	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		510.00000	0,521	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		948.00000	0,918	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		917.00000	0,938	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		355.00000	0,335	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,647.00000	1,681	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		85.00000	0,078	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,581.00000	2,621	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,018	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,568.00000	3,608	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	13/12/2010	Foreign Exchange Future	4.50	Put		6.00000	0,005	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		570.00000	0,582	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		808.00000	0,779	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		45.00000	0,044	35.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,833.00000	7,791	35.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		74.00000	0,073	32.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,862.00000	5,820	32.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		130.00000	0,130	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,918.00000	3,877	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		269.00000	0,272	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,057.00000	2,019	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		741.00000	0,759	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		529.00000	0,506	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,354.00000	1,385	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		142.00000	0,132	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,243.00000	2,281	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		31.00000	0,028	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,220.00000	3,261	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,214.00000	4,254	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,001	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		45.00000	0,043	35.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,883.00000	7,840	35.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		73.00000	0,072	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,911.00000	5,869	33.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		128.00000	0,128	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,966.00000	3,925	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		263.00000	0,266	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,101.00000	2,063	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		719.00000	0,736	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		557.00000	0,533	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,314.00000	1,345	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		152.00000	0,142	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,195.00000	2,233	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		33.00000	0,030	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,171.00000	3,211	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,008	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,164.00000	4,205	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		39.00000	0,038	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,277.00000	8,235	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		66.00000	0,065	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,304.00000	6,262	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		113.00000	0,113	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,351.00000	4,310	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		223.00000	0,225	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,461.00000	2,422	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,034.00000	1,058	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		272.00000	0,255	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,824.00000	1,858	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		62.00000	0,055	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,777.00000	2,816	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,013	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,766.00000	3,807	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		38.00000	0,037	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,326.00000	8,284	35.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		65.00000	0,064	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,353.00000	6,311	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		112.00000	0,111	30.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,400.00000	4,358	30.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		219.00000	0,221	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,507.00000	2,468	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		554.00000	0,566	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		842.00000	0,813	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,004.00000	1,027	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		292.00000	0,274	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,779.00000	1,814	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		67.00000	0,061	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,728.00000	2,767	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,014	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,717.00000	3,757	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		5.00000	0,004	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		54.00000	0,053	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,042.00000	7,000	34.54	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	13/12/2010	Foreign Exchange Future	13.05	Call		91.00000	0,090	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,079.00000	5,037	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		168.00000	0,168	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,156.00000	3,115	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		384.00000	0,391	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,372.00000	1,338	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,012.00000	5,053	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,413.00000	1,378	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		375.00000	0,381	22.98	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.46040	12.35430		17.63	373,812.00	30	13,921.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,646.00000	9,540	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,647.00000	7,541	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		2.00000	0,003	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,648.00000	5,543	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		16.00000	0,017	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,662.00000	3,557	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		97.00000	0,106	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,743.00000	1,646	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		232.00000	0,257	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		878.00000	0,797	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		615.00000	0,680	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		261.00000	0,220	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,396.00000	1,495	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		42.00000	0,035	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,362.00000	2,467	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		8.00000	0,007	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,796.00000	9,690	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	31.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,797.00000	7,691	31.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		2.00000	0,002	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,798.00000	5,692	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		14.00000	0,015	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,810.00000	3,705	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		86.00000	0,094	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,882.00000	1,784	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		202.00000	0,223	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		998.00000	0,913	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		530.00000	0,589	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		326.00000	0,279	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,259.00000	1,355	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		55.00000	0,045	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,214.00000	2,319	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		10.00000	0,009	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,746.00000	9,640	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	31.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,747.00000	7,641	31.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		2.00000	0,002	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,748.00000	5,642	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		14.00000	0,016	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,760.00000	3,656	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		90.00000	0,098	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,836.00000	1,738	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		212.00000	0,234	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		958.00000	0,874	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		558.00000	0,618	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		304.00000	0,258	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,304.00000	1,401	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		50.00000	0,041	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,263.00000	2,368	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		9.00000	0,008	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,207.00000	3,313	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,146.00000	9,040	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	30.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,147.00000	7,041	30.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,996.00000	8,890	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	30.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,997.00000	6,891	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		4.00000	0,005	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,000.00000	4,895	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		28.00000	0,031	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,024.00000	2,921	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		169.00000	0,186	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,165.00000	1,076	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		430.00000	0,481	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		426.00000	0,371	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,081.00000	1,174	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		77.00000	0,064	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,017.00000	2,121	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		13.00000	0,011	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,008.00000	3,113	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,003	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,846.00000	8,740	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,847.00000	6,741	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		5.00000	0,005	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,851.00000	4,745	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		33.00000	0,036	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,879.00000	2,776	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		193.00000	0,213	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,039.00000	0,953	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		504.00000	0,560	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		350.00000	0,300	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,214.00000	1,309	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		60.00000	0,049	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,164.00000	2,269	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		10.00000	0,009	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,157.00000	3,263	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,896.00000	8,790	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,897.00000	6,791	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		5.00000	0,005	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,901.00000	4,795	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		31.00000	0,034	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,927.00000	2,824	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		185.00000	0,203	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,081.00000	0,993	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		478.00000	0,533	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		374.00000	0,323	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,169.00000	1,264	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		65.00000	0,054	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,115.00000	2,220	19.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		11.00000	0,010	19.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,107.00000	3,213	24.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,003	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,046.00000	8,940	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	30.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,047.00000	6,941	30.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		4.00000	0,005	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,050.00000	4,945	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		27.00000	0,030	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,073.00000	2,970	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		161.00000	0,178	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,207.00000	1,118	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		410.00000	0,456	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		456.00000	0,396	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,040.00000	1,129	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		86.00000	0,069	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,968.00000	2,072	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		14.00000	0,012	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,958.00000	3,063	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,003	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,296.00000	9,190	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,297.00000	7,191	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,446.00000	9,340	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	31.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,447.00000	7,341	31.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,696.00000	9,590	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,697.00000	7,591	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		2.00000	0,002	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,698.00000	5,592	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		15.00000	0,016	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,711.00000	3,606	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		222.00000	0,245	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		918.00000	0,835	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		586.00000	0,649	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		282.00000	0,239	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,350.00000	1,448	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		46.00000	0,038	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,313.00000	2,418	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,008	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,596.00000	9,490	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,597.00000	7,491	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,546.00000	9,440	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	31.26	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	19.90	Put		7,547.00000	7,441	31.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,496.00000	9,390	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	31.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,497.00000	7,391	31.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,396.00000	9,290	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	31.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,397.00000	7,291	31.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,246.00000	9,140	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	30.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,247.00000	7,141	30.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,196.00000	9,090	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	30.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,197.00000	7,091	30.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,096.00000	8,990	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,097.00000	6,991	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		4.00000	0,004	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,100.00000	4,994	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		26.00000	0,028	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,122.00000	3,018	25.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		154.00000	0,170	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,250.00000	1,160	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		391.00000	0,433	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		487.00000	0,423	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,000.00000	1,085	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		96.00000	0,075	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,919.00000	2,022	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		15.00000	0,012	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,908.00000	3,014	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,946.00000	8,840	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,947.00000	6,841	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		5.00000	0,005	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,951.00000	4,845	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		12.00000	0,013	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,958.00000	3,853	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		30.00000	0,033	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,976.00000	2,873	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		77.00000	0,084	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,023.00000	1,924	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		176.00000	0,194	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,122.00000	1,034	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		454.00000	0,507	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		400.00000	0,347	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,125.00000	1,218	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		71.00000	0,058	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,066.00000	2,170	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		12.00000	0,010	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,057.00000	3,163	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,003	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		93.00000	0,102	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,789.00000	1,692	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		3.00000	0,003	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,549.00000	5,443	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		7.00000	0,007	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,553.00000	4,447	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		17.00000	0,019	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,563.00000	3,459	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		43.00000	0,048	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,589.00000	2,488	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		105.00000	0,115	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,651.00000	1,555	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		255.00000	0,282	19.01	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		801.00000	0,722	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		677.00000	0,746	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		223.00000	0,186	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,489.00000	1,589	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		35.00000	0,029	17.99	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	9.90	Call		2,461.00000	2,566	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		7.00000	0,006	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		3.00000	0,004	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,299.00000	5,194	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		9.00000	0,009	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,305.00000	4,199	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		22.00000	0,024	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,318.00000	3,214	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		55.00000	0,061	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,351.00000	2,251	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		130.00000	0,142	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,426.00000	1,332	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		323.00000	0,358	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		619.00000	0,548	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		847.00000	0,926	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		143.00000	0,116	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,726.00000	1,828	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		22.00000	0,018	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,709.00000	2,815	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,005	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		3.00000	0,003	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,399.00000	5,293	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		8.00000	0,009	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,404.00000	4,299	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		20.00000	0,021	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	15.75	Put		3,416.00000	3,311	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		50.00000	0,056	24.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,446.00000	2,346	24.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		119.00000	0,131	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,515.00000	1,421	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		294.00000	0,325	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		690.00000	0,615	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		776.00000	0,851	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		172.00000	0,141	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,631.00000	1,732	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		27.00000	0,022	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,610.00000	2,715	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,005	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		4.00000	0,004	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,200.00000	5,094	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		10.00000	0,010	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,206.00000	4,100	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		24.00000	0,026	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,220.00000	3,116	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		61.00000	0,068	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,257.00000	2,158	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		141.00000	0,155	21.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,337.00000	1,245	21.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		356.00000	0,393	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		552.00000	0,483	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		922.00000	1,004	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		118.00000	0,094	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,823.00000	1,925	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		19.00000	0,015	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,809.00000	2,914	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,004	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		3.00000	0,003	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,499.00000	5,393	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		7.00000	0,008	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,503.00000	4,398	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		18.00000	0,020	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,514.00000	3,410	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		46.00000	0,050	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,542.00000	2,440	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		110.00000	0,120	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,606.00000	1,510	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		267.00000	0,296	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		763.00000	0,686	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		709.00000	0,780	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		205.00000	0,170	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,536.00000	1,636	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		32.00000	0,026	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,511.00000	2,616	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,006	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		2.00000	0,003	28.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,598.00000	5,493	28.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		6.00000	0,007	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,602.00000	4,497	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		16.00000	0,018	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,612.00000	3,508	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		41.00000	0,046	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,637.00000	2,536	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		101.00000	0,110	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,697.00000	1,600	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		243.00000	0,269	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		839.00000	0,759	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		646.00000	0,712	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		242.00000	0,202	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,442.00000	1,542	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		38.00000	0,032	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,412.00000	2,517	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,007	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		3.00000	0,003	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,449.00000	5,343	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		7.00000	0,008	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,453.00000	4,348	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		19.00000	0,020	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,465.00000	3,360	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		48.00000	0,053	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,494.00000	2,393	24.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		114.00000	0,125	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,560.00000	1,465	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		280.00000	0,310	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		726.00000	0,650	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		742.00000	0,815	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		188.00000	0,155	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,583.00000	1,684	18.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		29.00000	0,024	18.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,560.00000	2,666	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		6.00000	0,006	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		3.00000	0,003	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,349.00000	5,243	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		8.00000	0,009	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,354.00000	4,249	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		21.00000	0,022	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,367.00000	3,262	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		53.00000	0,058	24.16	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,399.00000	2,298	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		124.00000	0,136	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,470.00000	1,376	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		308.00000	0,341	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		654.00000	0,581	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		811.00000	0,888	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		157.00000	0,128	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,678.00000	1,780	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	15/03/2010	Foreign Exchange Future	10.70	Put		24.00000	0,020	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,660.00000	2,765	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,005	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		3.00000	0,004	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,249.00000	5,144	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		9.00000	0,010	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,255.00000	4,150	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		23.00000	0,025	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,269.00000	3,165	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		58.00000	0,064	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,304.00000	2,204	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		135.00000	0,149	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,381.00000	1,289	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		339.00000	0,375	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		585.00000	0,515	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		884.00000	0,965	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		130.00000	0,105	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,774.00000	1,877	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		20.00000	0,017	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,759.00000	2,864	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,004	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		4.00000	0,004	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,150.00000	5,044	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		10.00000	0,011	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,156.00000	4,051	26.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		25.00000	0,027	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,171.00000	3,067	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		64.00000	0,071	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,210.00000	2,111	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		373.00000	0,413	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		519.00000	0,453	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		960.00000	1,044	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		106.00000	0,084	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,871.00000	1,974	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		17.00000	0,014	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,858.00000	2,964	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,004	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		148.00000	0,162	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,294.00000	1,202	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,246.00000	8,140	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		1.00000	0,002	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,247.00000	6,142	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,756.00000	3,862	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,002	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,001	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,146.00000	8,041	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,148.00000	6,042	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,855.00000	3,961	27.75	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	8.50	Put		1.00000	0,001	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,196.00000	8,090	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		1.00000	0,002	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,197.00000	6,092	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,806.00000	3,911	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,001	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,446.00000	8,340	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		1.00000	0,001	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,447.00000	6,341	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,556.00000	3,662	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,546.00000	8,440	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,001	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,547.00000	6,441	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,456.00000	3,562	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,496.00000	8,390	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,001	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,497.00000	6,391	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,506.00000	3,612	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	26.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,596.00000	8,490	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,001	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,597.00000	6,491	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,406.00000	3,512	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,746.00000	8,640	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,747.00000	6,641	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		6.00000	0,006	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,752.00000	4,646	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		36.00000	0,040	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,782.00000	2,680	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,257.00000	3,363	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,796.00000	8,690	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,797.00000	6,691	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		5.00000	0,006	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,801.00000	4,696	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		34.00000	0,038	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,830.00000	2,728	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,696.00000	8,590	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,001	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,697.00000	6,591	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		6.00000	0,006	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,702.00000	4,596	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		38.00000	0,041	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,734.00000	2,631	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,307.00000	3,412	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,002	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	32.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,997.00000	7,891	32.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		2.00000	0,002	28.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,998.00000	5,892	28.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		12.00000	0,012	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,008.00000	3,902	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		74.00000	0,080	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,070.00000	1,970	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,005.00000	4,111	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,405.00000	4,511	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,356.00000	3,462	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,355.00000	4,461	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	27.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,504.00000	4,611	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,305.00000	4,411	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,296.00000	8,190	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		1.00000	0,002	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,297.00000	6,192	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,706.00000	3,812	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,205.00000	4,311	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,847.00000	7,741	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		2.00000	0,002	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,848.00000	5,742	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		13.00000	0,014	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,859.00000	3,754	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		83.00000	0,090	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,929.00000	1,830	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,155.00000	4,261	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,001	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,096.00000	7,991	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,002	28.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,098.00000	5,992	28.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		11.00000	0,011	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,107.00000	4,001	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		67.00000	0,075	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,163.00000	2,065	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,905.00000	4,011	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,346.00000	8,240	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		1.00000	0,001	29.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,347.00000	6,241	29.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,656.00000	3,762	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,047.00000	7,941	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,002	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,048.00000	5,942	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		11.00000	0,012	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,057.00000	3,952	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		70.00000	0,077	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,116.00000	2,017	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,955.00000	4,061	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,396.00000	8,290	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		1.00000	0,001	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,397.00000	6,291	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,606.00000	3,712	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.67120	12.56170		18.01	126,712.00	10	12,130.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,490.00000	9,381	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		8.00000	0,009	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,496.00000	7,388	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		1.00000	0,001	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,789.00000	9,680	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		6.00000	0,007	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,794.00000	7,686	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,290.00000	9,181	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		9.00000	0,010	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,297.00000	7,189	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		35.00000	0,038	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,323.00000	5,217	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		100.00000	0,108	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,388.00000	3,287	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,140.00000	9,031	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		10.00000	0,011	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,148.00000	7,040	27.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		38.00000	0,041	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,176.00000	5,070	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		108.00000	0,116	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,246.00000	3,145	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		2.00000	0,003	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,040.00000	8,932	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		11.00000	0,012	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,049.00000	6,941	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		336.00000	0,362	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,374.00000	1,291	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		618.00000	0,667	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		656.00000	0,596	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,004.00000	2,108	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		42.00000	0,037	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,978.00000	3,086	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,015	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,003	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,841.00000	8,732	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		13.00000	0,014	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,851.00000	6,743	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,891.00000	8,782	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		12.00000	0,014	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,900.00000	6,793	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		682.00000	0,737	17.74	0.00	0	8,032.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		570.00000	0,516	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,281.00000	1,369	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		169.00000	0,148	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,147.00000	2,253	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		35.00000	0,032	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,126.00000	3,234	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,013	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,340.00000	9,231	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		34.00000	0,037	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,372.00000	5,266	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		98.00000	0,105	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,436.00000	3,334	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,540.00000	9,431	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		7.00000	0,008	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,545.00000	7,437	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		31.00000	0,033	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,569.00000	5,462	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,689.00000	9,581	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		7.00000	0,007	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,695.00000	7,586	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		778.00000	0,840	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		466.00000	0,419	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,439.00000	1,531	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		127.00000	0,110	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,341.00000	2,448	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		29.00000	0,027	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		1.00000	0,001	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,739.00000	9,630	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		6.00000	0,007	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,744.00000	7,636	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,399.00000	1,490	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		137.00000	0,119	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,292.00000	2,399	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		30.00000	0,028	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,639.00000	9,531	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		7.00000	0,008	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,645.00000	7,537	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		240.00000	0,258	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,878.00000	1,787	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		426.00000	0,460	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,064.00000	0,989	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		804.00000	0,867	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		442.00000	0,396	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,480.00000	1,573	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		118.00000	0,102	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,389.00000	2,497	18.13	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	10.20	Put		27.00000	0,026	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,589.00000	9,481	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		30.00000	0,032	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,618.00000	5,511	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		87.00000	0,093	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,675.00000	3,572	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,440.00000	9,331	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		8.00000	0,009	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,446.00000	7,338	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,390.00000	9,281	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		8.00000	0,009	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,396.00000	7,288	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		33.00000	0,036	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,421.00000	5,315	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		96.00000	0,102	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,484.00000	3,381	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,240.00000	9,131	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		9.00000	0,010	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,247.00000	7,139	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		36.00000	0,039	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,274.00000	5,168	26.89	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	15.80	Call		103.00000	0,110	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,341.00000	3,239	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,037.00000	1,112	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		275.00000	0,241	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,823.00000	1,923	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		61.00000	0,052	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,781.00000	2,889	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		19.00000	0,018	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,190.00000	9,081	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		10.00000	0,011	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,198.00000	7,090	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		2.00000	0,002	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,090.00000	8,981	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		11.00000	0,012	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,099.00000	6,991	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		326.00000	0,351	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,414.00000	1,330	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,136.00000	1,215	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		224.00000	0,194	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,958.00000	2,060	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		46.00000	0,039	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		2.00000	0,003	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,990.00000	8,882	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		11.00000	0,013	27.58	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	19.55	Put		6,999.00000	6,892	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		32.00000	0,034	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,520.00000	5,413	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		54.00000	0,059	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,542.00000	4,438	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		91.00000	0,098	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,579.00000	3,477	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		151.00000	0,163	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,639.00000	2,542	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		346.00000	0,373	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,334.00000	1,252	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		637.00000	0,690	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		625.00000	0,569	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,206.00000	1,291	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		194.00000	0,170	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,050.00000	2,157	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		38.00000	0,036	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,027.00000	3,135	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		15.00000	0,014	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		233.00000	0,251	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,921.00000	1,830	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		23.00000	0,026	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,061.00000	5,955	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		70.00000	0,076	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,108.00000	4,005	25.75	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	15.60	Call		113.00000	0,122	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,151.00000	3,051	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		858.00000	0,924	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		396.00000	0,353	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,563.00000	1,658	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		101.00000	0,087	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		25.00000	0,027	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,963.00000	5,856	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		482.00000	0,519	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		920.00000	0,848	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		915.00000	0,984	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		353.00000	0,313	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,648.00000	1,745	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		86.00000	0,074	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,585.00000	2,692	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	0,021	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		29.00000	0,032	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,667.00000	5,561	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		50.00000	0,054	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,688.00000	4,583	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		85.00000	0,091	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,723.00000	3,620	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		140.00000	0,150	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,778.00000	2,679	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		317.00000	0,341	20.32	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	13.70	Put		1,455.00000	1,370	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		580.00000	0,626	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		718.00000	0,655	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,102.00000	1,180	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		240.00000	0,209	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,913.00000	2,014	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		51.00000	0,043	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,879.00000	2,987	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		17.00000	0,016	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,005.00000	1,079	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		293.00000	0,258	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,779.00000	1,878	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		67.00000	0,057	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,732.00000	2,840	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		20.00000	0,019	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		39.00000	0,042	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,127.00000	5,021	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		68.00000	0,074	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,156.00000	4,053	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		439.00000	0,474	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,027.00000	0,953	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		831.00000	0,895	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		419.00000	0,374	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,438.00000	2,545	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		26.00000	0,024	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		24.00000	0,026	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,012.00000	5,905	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		73.00000	0,078	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,061.00000	3,957	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		116.00000	0,125	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,104.00000	3,004	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		260.00000	0,280	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,748.00000	1,659	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		467.00000	0,504	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		955.00000	0,883	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		886.00000	0,953	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		374.00000	0,332	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,605.00000	1,701	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		93.00000	0,080	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,536.00000	2,643	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		24.00000	0,022	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		26.00000	0,028	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,914.00000	5,807	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		44.00000	0,047	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,932.00000	4,826	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		76.00000	0,081	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,964.00000	3,860	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		122.00000	0,132	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,010.00000	2,911	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		497.00000	0,536	18.67	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	12.95	Put		885.00000	0,815	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		944.00000	1,015	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		332.00000	0,294	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,691.00000	1,789	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		79.00000	0,068	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,634.00000	2,741	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		22.00000	0,020	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		512.00000	0,553	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		850.00000	0,782	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		974.00000	1,046	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		312.00000	0,275	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,683.00000	2,790	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		21.00000	0,019	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		28.00000	0,031	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,716.00000	5,610	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		49.00000	0,053	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,737.00000	4,632	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		83.00000	0,089	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,771.00000	3,668	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		136.00000	0,146	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,824.00000	2,725	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		562.00000	0,606	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		750.00000	0,685	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,069.00000	1,146	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		257.00000	0,225	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,868.00000	1,968	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		56.00000	0,047	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,830.00000	2,938	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		18.00000	0,017	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		308.00000	0,332	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,496.00000	1,411	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		32.00000	0,035	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,470.00000	5,364	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		56.00000	0,061	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,494.00000	4,390	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		93.00000	0,100	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,531.00000	3,429	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		155.00000	0,167	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,593.00000	2,496	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		367.00000	0,395	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,255.00000	1,174	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		37.00000	0,040	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,225.00000	5,119	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		65.00000	0,070	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,253.00000	4,149	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		105.00000	0,113	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,293.00000	3,192	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		178.00000	0,192	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,366.00000	2,271	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		413.00000	0,446	19.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,101.00000	1,025	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		41.00000	0,045	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,029.00000	4,924	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,359.00000	1,449	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		147.00000	0,128	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,244.00000	2,351	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		32.00000	0,030	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,224.00000	3,333	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		12.00000	0,012	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		45.00000	0,049	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,883.00000	4,778	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		78.00000	0,083	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,916.00000	3,812	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		216.00000	0,232	21.87	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,054.00000	1,961	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,320.00000	1,409	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		158.00000	0,138	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,195.00000	2,302	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		33.00000	0,031	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		74.00000	0,079	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,012.00000	3,908	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		119.00000	0,128	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,057.00000	2,957	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		205.00000	0,220	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,143.00000	2,049	22.09	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	14/06/2010	Foreign Exchange Future	13.50	Call		356.00000	0,384	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,294.00000	1,213	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		659.00000	0,713	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		597.00000	0,542	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,243.00000	1,330	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		181.00000	0,159	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,098.00000	2,205	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		36.00000	0,034	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,076.00000	3,184	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		14.00000	0,013	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		9.00000	0,010	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,347.00000	7,239	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		26.00000	0,028	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,864.00000	5,757	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		59.00000	0,064	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,397.00000	4,293	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		126.00000	0,135	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,964.00000	2,864	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		283.00000	0,304	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,621.00000	1,533	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		705.00000	0,762	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		543.00000	0,491	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,735.00000	1,833	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		73.00000	0,062	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,175.00000	3,283	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		13.00000	0,012	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,663.00000	4,772	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		267.00000	0,288	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,705.00000	1,617	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		7.00000	0,008	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,595.00000	7,487	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		23.00000	0,025	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,111.00000	6,004	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		52.00000	0,056	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,640.00000	4,535	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		111.00000	0,119	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,199.00000	3,098	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		246.00000	0,265	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,834.00000	1,744	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		599.00000	0,645	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		687.00000	0,624	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,521.00000	1,615	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		109.00000	0,094	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,928.00000	3,036	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		16.00000	0,015	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,414.00000	4,523	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		5.00000	0,006	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,043.00000	7,935	27.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		16.00000	0,018	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,554.00000	6,447	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		40.00000	0,044	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,078.00000	4,973	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		89.00000	0,095	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,627.00000	3,524	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		194.00000	0,209	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,232.00000	2,138	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		453.00000	0,489	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		991.00000	0,918	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,171.00000	1,253	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		209.00000	0,182	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,487.00000	2,594	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		25.00000	0,023	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,968.00000	4,077	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		28.00000	0,030	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,766.00000	5,659	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		47.00000	0,051	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,785.00000	4,680	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		81.00000	0,087	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,819.00000	3,716	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		132.00000	0,142	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,870.00000	2,771	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		227.00000	0,244	21.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,965.00000	1,873	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		299.00000	0,322	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,537.00000	1,451	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		401.00000	0,433	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,139.00000	1,062	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		545.00000	0,588	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		783.00000	0,717	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		753.00000	0,813	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		491.00000	0,442	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		253.00000	0,272	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,791.00000	1,701	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		27.00000	0,029	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,815.00000	5,708	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		46.00000	0,050	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,834.00000	4,729	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		79.00000	0,085	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,867.00000	3,764	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		129.00000	0,139	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,917.00000	2,818	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		291.00000	0,313	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,579.00000	1,492	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		389.00000	0,420	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,177.00000	1,099	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		528.00000	0,570	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		816.00000	0,749	18.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		729.00000	0,787	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		517.00000	0,466	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		275.00000	0,296	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,663.00000	1,575	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		42.00000	0,046	26.61	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,980.00000	4,875	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		378.00000	0,407	19.66	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,216.00000	1,136	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		221.00000	0,238	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,009.00000	1,917	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		4.00000	0,005	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,242.00000	8,134	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		20.00000	0,022	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,258.00000	6,151	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		63.00000	0,068	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,301.00000	4,197	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		173.00000	0,187	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,411.00000	2,316	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,769.00000	3,878	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	0,007	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		5.00000	0,005	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,143.00000	8,034	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		22.00000	0,024	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,160.00000	6,053	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		67.00000	0,072	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,205.00000	4,101	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		183.00000	0,198	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,321.00000	2,227	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,868.00000	3,977	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	0,006	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		4.00000	0,005	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,192.00000	8,084	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		21.00000	0,023	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,209.00000	6,102	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,819.00000	3,928	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,007	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		4.00000	0,004	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,442.00000	8,333	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		17.00000	0,019	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,455.00000	6,348	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,571.00000	3,679	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	0,008	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		3.00000	0,004	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,541.00000	8,433	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		53.00000	0,057	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,591.00000	4,486	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		147.00000	0,159	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,685.00000	2,588	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,472.00000	3,580	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		10.00000	0,009	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,004	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,492.00000	8,383	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		17.00000	0,019	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,505.00000	6,398	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,521.00000	3,630	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		9.00000	0,009	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		3.00000	0,004	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,591.00000	8,483	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		16.00000	0,017	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,604.00000	6,496	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		143.00000	0,154	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,731.00000	2,633	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,422.00000	3,531	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	0,010	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		3.00000	0,003	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,741.00000	8,632	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		14.00000	0,015	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,752.00000	6,644	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,274.00000	3,382	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	0,011	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		3.00000	0,003	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,791.00000	8,682	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		13.00000	0,015	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,801.00000	6,694	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		3.00000	0,003	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,691.00000	8,582	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		14.00000	0,016	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,702.00000	6,595	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,323.00000	3,432	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		11.00000	0,011	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		5.00000	0,006	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,993.00000	7,885	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		200.00000	0,214	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,188.00000	2,093	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,018.00000	4,126	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,005	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,373.00000	3,481	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		11.00000	0,010	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,364.00000	4,473	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,514.00000	4,623	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,315.00000	4,424	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		4.00000	0,005	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,292.00000	8,184	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		19.00000	0,022	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,307.00000	6,201	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		61.00000	0,066	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,349.00000	4,245	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	14/06/2010	Foreign Exchange Future	14.85	Call		169.00000	0,182	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,457.00000	2,361	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,720.00000	3,828	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,007	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		5.00000	0,005	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,093.00000	7,984	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		189.00000	0,203	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,277.00000	2,182	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,918.00000	4,027	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,006	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,215.00000	4,324	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		6.00000	0,007	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,844.00000	7,736	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,166.00000	4,275	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,004	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		4.00000	0,004	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,342.00000	8,233	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		19.00000	0,021	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,357.00000	6,250	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		164.00000	0,177	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,502.00000	2,406	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,670.00000	3,779	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,008	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		2.00000	0,003	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,940.00000	8,832	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		12.00000	0,013	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,950.00000	6,842	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		4.00000	0,004	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,392.00000	8,283	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		18.00000	0,020	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,406.00000	6,299	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		58.00000	0,063	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,446.00000	4,342	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		160.00000	0,172	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,548.00000	2,451	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,620.00000	3,729	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	0,008	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		3.00000	0,004	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,641.00000	8,533	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		15.00000	0,017	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,653.00000	6,546	27.61	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.87950	12.76760		17.97	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		806.00000	0,866	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		768.00000	0,717	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		782.00000	0,841	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		794.00000	0,742	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		830.00000	0,891	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		742.00000	0,692	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08530	0.08520		23.89	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		701.00000	0,007	23.89	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		181.00000	0,002	23.89	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		279.00000	0,003	28.04	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		759.00000	0,008	28.04	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,533.00000	0,015	22.63	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		13.00000	0,000	22.63	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08680	0.08670		28.14	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		956.00000	0,010	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		286.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		537.00000	0,005	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		867.00000	0,009	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,707.00000	0,017	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		37.00000	0,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.04910	11.00440		16.91	2,718,078.60	246	22,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,646.00000	8,601	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,646.00000	6,601	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		5.00000	0,005	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,651.00000	4,606	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		32.00000	0,033	26.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,678.00000	2,634	26.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		181.00000	0,191	19.27	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	11.65	Put		827.00000	0,792	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		559.00000	0,590	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		205.00000	0,191	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,380.00000	1,423	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		26.00000	0,024	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,358.00000	2,403	21.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,355.00000	3,400	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,896.00000	8,851	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,896.00000	6,851	31.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,996.00000	8,951	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,996.00000	6,951	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,746.00000	8,701	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,746.00000	6,701	30.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		76.00000	0,079	23.00	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,672.00000	1,630	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,546.00000	8,501	33.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	30.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,547.00000	6,502	30.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		6.00000	0,006	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,552.00000	4,507	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		34.00000	0,036	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,580.00000	2,537	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		201.00000	0,212	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		747.00000	0,713	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		625.00000	0,658	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		171.00000	0,159	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,476.00000	1,519	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		22.00000	0,020	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,458.00000	2,502	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,003	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,455.00000	3,500	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,396.00000	8,351	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,397.00000	6,352	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		7.00000	0,008	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,403.00000	4,359	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		39.00000	0,041	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,435.00000	2,392	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		235.00000	0,248	18.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		631.00000	0,599	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		731.00000	0,766	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		127.00000	0,117	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,620.00000	1,664	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		16.00000	0,015	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,607.00000	2,652	22.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	22.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,605.00000	3,650	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,446.00000	8,401	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	30.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,447.00000	6,402	30.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		7.00000	0,007	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,453.00000	4,408	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		37.00000	0,039	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,483.00000	2,440	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		223.00000	0,235	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		669.00000	0,636	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		695.00000	0,729	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		141.00000	0,130	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,572.00000	1,616	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		18.00000	0,017	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,557.00000	2,602	22.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,555.00000	3,600	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,796.00000	8,751	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,796.00000	6,751	30.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,046.00000	9,001	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,046.00000	7,001	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,096.00000	9,051	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,096.00000	7,051	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,946.00000	8,901	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,946.00000	6,901	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,846.00000	8,801	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,846.00000	6,801	30.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,696.00000	8,651	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,696.00000	6,651	30.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,596.00000	8,551	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,001	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,596.00000	6,552	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		5.00000	0,006	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,601.00000	4,557	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		33.00000	0,035	26.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,629.00000	2,586	26.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		190.00000	0,201	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		786.00000	0,752	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		591.00000	0,623	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		187.00000	0,174	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,428.00000	1,471	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		24.00000	0,022	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,408.00000	2,453	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,405.00000	3,450	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,496.00000	8,451	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,497.00000	6,452	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,346.00000	8,301	33.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,347.00000	6,302	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		7.00000	0,008	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,353.00000	4,309	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		18.00000	0,019	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,364.00000	3,320	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		41.00000	0,043	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,387.00000	2,344	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		93.00000	0,098	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,439.00000	1,399	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		248.00000	0,262	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		594.00000	0,563	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		768.00000	0,805	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		114.00000	0,106	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,669.00000	1,713	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		15.00000	0,014	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,657.00000	2,701	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,002	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,655.00000	3,700	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		6.00000	0,007	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,502.00000	4,458	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		16.00000	0,017	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,512.00000	3,468	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		36.00000	0,038	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,532.00000	2,489	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		82.00000	0,086	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,578.00000	1,537	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		211.00000	0,223	18.68	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		707.00000	0,674	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		659.00000	0,693	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		155.00000	0,144	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,524.00000	1,567	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		20.00000	0,018	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,507.00000	2,552	22.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,505.00000	3,550	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		5.00000	0,005	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,701.00000	4,656	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		14.00000	0,015	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,710.00000	3,666	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		30.00000	0,032	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,726.00000	2,683	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		70.00000	0,073	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,766.00000	1,724	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		172.00000	0,181	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		868.00000	0,832	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		528.00000	0,558	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		224.00000	0,209	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,333.00000	1,376	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		29.00000	0,027	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,309.00000	2,353	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		5.00000	0,004	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,305.00000	3,350	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		4.00000	0,005	29.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,750.00000	4,706	29.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		14.00000	0,015	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,760.00000	3,716	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		29.00000	0,030	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,775.00000	2,731	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		67.00000	0,070	23.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,813.00000	1,771	23.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		163.00000	0,172	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		909.00000	0,873	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		497.00000	0,527	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		243.00000	0,228	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,286.00000	1,329	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		32.00000	0,030	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,259.00000	2,304	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,005	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,255.00000	3,300	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		3.00000	0,004	29.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,949.00000	4,905	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		12.00000	0,013	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,958.00000	3,914	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		25.00000	0,026	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,971.00000	2,927	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		58.00000	0,060	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,004.00000	1,961	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		134.00000	0,141	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,080.00000	1,042	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		388.00000	0,413	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		334.00000	0,314	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,100.00000	1,142	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		46.00000	0,043	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,061.00000	2,105	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		7.00000	0,006	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,056.00000	3,100	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,001	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		3.00000	0,003	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,999.00000	4,954	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		12.00000	0,012	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,008.00000	3,963	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		24.00000	0,025	27.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,020.00000	2,976	27.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		56.00000	0,058	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,052.00000	2,009	24.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		128.00000	0,135	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,124.00000	1,086	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		363.00000	0,388	16.90	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		359.00000	0,339	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,055.00000	1,097	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		51.00000	0,048	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,012.00000	2,056	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		8.00000	0,007	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,006.00000	3,050	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,001	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		4.00000	0,004	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,850.00000	4,805	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		13.00000	0,014	29.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,859.00000	3,815	29.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		27.00000	0,028	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,873.00000	2,829	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		62.00000	0,065	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,908.00000	1,866	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		148.00000	0,156	20.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		994.00000	0,957	20.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		440.00000	0,468	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		286.00000	0,269	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,192.00000	1,235	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		38.00000	0,036	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,160.00000	2,204	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		6.00000	0,005	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,155.00000	3,200	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		4.00000	0,004	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,800.00000	4,755	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		13.00000	0,014	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,809.00000	3,765	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		28.00000	0,029	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,824.00000	2,780	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		65.00000	0,067	23.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,861.00000	1,818	23.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		155.00000	0,164	19.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		951.00000	0,915	19.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		468.00000	0,497	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		264.00000	0,248	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,239.00000	1,282	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		35.00000	0,033	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,209.00000	2,254	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,205.00000	3,250	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		4.00000	0,004	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,900.00000	4,855	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		13.00000	0,013	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,909.00000	3,864	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		26.00000	0,027	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,922.00000	2,878	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		60.00000	0,062	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,956.00000	1,913	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		141.00000	0,148	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,037.00000	0,999	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		414.00000	0,440	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		310.00000	0,291	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,146.00000	1,188	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		42.00000	0,039	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,110.00000	2,155	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,006	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,106.00000	3,150	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		2.00000	0,001	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		3.00000	0,003	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,149.00000	5,104	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		10.00000	0,011	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,156.00000	4,112	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		21.00000	0,022	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,167.00000	3,123	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		49.00000	0,051	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,195.00000	2,152	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		111.00000	0,117	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,257.00000	1,218	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		308.00000	0,326	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		454.00000	0,427	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		927.00000	0,966	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		73.00000	0,067	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,864.00000	1,908	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		10.00000	0,009	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,856.00000	2,901	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		3.00000	0,003	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,049.00000	5,004	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		11.00000	0,012	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,057.00000	4,013	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		23.00000	0,024	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,069.00000	3,025	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		53.00000	0,056	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,099.00000	2,057	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		122.00000	0,128	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,168.00000	1,129	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		344.00000	0,363	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		390.00000	0,364	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,011.00000	1,051	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		57.00000	0,052	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,962.00000	2,006	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		8.00000	0,007	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,956.00000	3,000	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	24.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		3.00000	0,003	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,099.00000	5,054	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		10.00000	0,011	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,106.00000	4,062	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		22.00000	0,023	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,118.00000	3,074	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		51.00000	0,054	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,147.00000	2,105	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		325.00000	0,344	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		421.00000	0,395	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		969.00000	1,008	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		65.00000	0,059	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,913.00000	1,957	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,008	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,906.00000	2,951	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		2.00000	0,003	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,198.00000	5,154	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		9.00000	0,010	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,205.00000	4,161	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		20.00000	0,021	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,216.00000	3,172	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		47.00000	0,049	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,243.00000	2,200	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		106.00000	0,112	21.43	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	12.20	Put		1,302.00000	1,263	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		292.00000	0,308	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		488.00000	0,459	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		886.00000	0,924	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		82.00000	0,075	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,815.00000	1,859	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		11.00000	0,010	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,806.00000	2,851	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		2.00000	0,002	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,248.00000	5,203	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		9.00000	0,009	29.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,255.00000	4,210	29.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		20.00000	0,021	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,266.00000	3,222	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		45.00000	0,047	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,291.00000	2,248	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		102.00000	0,107	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,348.00000	1,308	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		276.00000	0,292	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		522.00000	0,493	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		846.00000	0,884	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		92.00000	0,085	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,766.00000	1,810	19.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		12.00000	0,011	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,756.00000	2,801	23.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		117.00000	0,123	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,213.00000	1,174	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,146.00000	8,101	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,147.00000	6,102	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,855.00000	3,899	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,296.00000	8,251	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,297.00000	6,252	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		8.00000	0,009	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,304.00000	4,260	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		43.00000	0,045	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,339.00000	2,296	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		262.00000	0,277	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		558.00000	0,528	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		807.00000	0,844	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		103.00000	0,095	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,717.00000	1,761	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		13.00000	0,012	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,707.00000	2,751	23.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		3.00000	0,002	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,705.00000	3,750	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,246.00000	8,201	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,247.00000	6,202	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,755.00000	3,800	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,096.00000	8,051	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,097.00000	6,052	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,905.00000	3,949	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,196.00000	8,151	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,197.00000	6,152	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,805.00000	3,850	28.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,001	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.23760	11.19050		17.37	0.00	0	11,824.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		290.00000	0,301	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,200.00000	1,163	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		330.00000	0,343	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,040.00000	1,005	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		310.00000	0,322	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,120.00000	1,084	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,112.00000	8,064	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		24.00000	0,025	30.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,134.00000	6,087	30.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		58.00000	0,060	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,168.00000	4,122	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		147.00000	0,152	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,257.00000	2,214	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		499.00000	0,519	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		609.00000	0,581	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,057.00000	1,094	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		167.00000	0,156	16.29	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,923.00000	1,968	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		33.00000	0,030	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,901.00000	2,948	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		11.00000	0,010	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,893.00000	3,940	24.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,002	24.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,412.00000	8,364	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		18.00000	0,019	30.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,428.00000	6,381	30.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		51.00000	0,052	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,461.00000	4,414	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		125.00000	0,129	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,535.00000	2,491	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		404.00000	0,420	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		814.00000	0,782	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		854.00000	0,887	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		264.00000	0,249	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,646.00000	1,690	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		56.00000	0,052	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,605.00000	2,651	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		15.00000	0,013	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,595.00000	3,642	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,004	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,512.00000	8,464	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		16.00000	0,017	30.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,526.00000	6,479	30.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		48.00000	0,050	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,558.00000	4,512	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		119.00000	0,123	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,629.00000	2,585	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		378.00000	0,393	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		888.00000	0,855	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		793.00000	0,824	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		303.00000	0,286	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,556.00000	1,599	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		66.00000	0,061	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,506.00000	2,553	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		16.00000	0,015	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,495.00000	3,542	23.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,004	23.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,162.00000	8,114	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		23.00000	0,024	30.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,183.00000	6,136	30.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		57.00000	0,059	27.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,217.00000	4,171	27.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		143.00000	0,148	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,303.00000	2,260	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		481.00000	0,501	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		641.00000	0,613	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,021.00000	1,057	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		181.00000	0,169	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,876.00000	1,921	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		36.00000	0,033	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,851.00000	2,898	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		11.00000	0,010	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,844.00000	3,891	24.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		4.00000	0,003	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	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,212.00000	8,164	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		22.00000	0,023	30.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,232.00000	6,185	30.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		56.00000	0,058	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,266.00000	4,220	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		139.00000	0,144	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,349.00000	2,306	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		465.00000	0,483	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		675.00000	0,645	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		986.00000	1,022	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		196.00000	0,184	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,829.00000	1,874	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		39.00000	0,036	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,802.00000	2,849	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		12.00000	0,011	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,794.00000	3,841	24.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	0,003	24.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,362.00000	8,314	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		18.00000	0,020	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,378.00000	6,332	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		52.00000	0,054	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,412.00000	4,366	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		129.00000	0,133	23.78	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	13.55	Put		2,489.00000	2,445	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		419.00000	0,435	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		779.00000	0,747	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		886.00000	0,919	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		246.00000	0,231	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,691.00000	1,736	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		51.00000	0,048	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,654.00000	2,701	20.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		14.00000	0,013	20.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,645.00000	3,692	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		5.00000	0,004	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,262.00000	8,214	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		20.00000	0,022	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,280.00000	6,234	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		54.00000	0,056	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,314.00000	4,268	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		136.00000	0,140	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,396.00000	2,352	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		449.00000	0,467	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		709.00000	0,679	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		952.00000	0,987	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		212.00000	0,199	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,783.00000	1,828	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		43.00000	0,040	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,753.00000	2,799	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		13.00000	0,011	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,744.00000	3,791	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,003	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,312.00000	8,264	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		19.00000	0,021	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,329.00000	6,283	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		53.00000	0,055	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,363.00000	4,317	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		132.00000	0,137	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,442.00000	2,399	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		433.00000	0,451	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		743.00000	0,713	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		919.00000	0,953	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		229.00000	0,215	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,737.00000	1,782	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		47.00000	0,044	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,703.00000	2,750	20.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		13.00000	0,012	20.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,694.00000	3,741	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,003	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,661.00000	8,614	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		13.00000	0,014	30.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,673.00000	6,626	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		45.00000	0,047	28.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,705.00000	4,659	28.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		110.00000	0,114	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,770.00000	2,726	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		341.00000	0,355	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,001.00000	0,967	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		707.00000	0,737	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		367.00000	0,349	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,423.00000	1,466	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		83.00000	0,078	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,359.00000	2,406	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		19.00000	0,018	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,346.00000	3,393	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,005	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,611.00000	8,564	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		14.00000	0,015	30.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,624.00000	6,577	30.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		46.00000	0,048	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,656.00000	4,610	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		113.00000	0,117	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,723.00000	2,679	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		353.00000	0,367	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		963.00000	0,929	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		735.00000	0,765	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		345.00000	0,327	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,467.00000	1,510	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		77.00000	0,072	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,408.00000	2,455	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		18.00000	0,017	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,396.00000	3,443	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,005	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,711.00000	8,663	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		13.00000	0,014	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,723.00000	6,676	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		44.00000	0,046	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,754.00000	4,708	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		107.00000	0,111	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,817.00000	2,773	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		681.00000	0,709	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		391.00000	0,371	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,380.00000	1,423	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		90.00000	0,085	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,310.00000	2,357	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		20.00000	0,019	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,297.00000	3,344	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		7.00000	0,006	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	27.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,761.00000	8,713	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		12.00000	0,013	29.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,772.00000	6,725	29.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		43.00000	0,045	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,803.00000	4,757	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		105.00000	0,108	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,865.00000	2,820	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		320.00000	0,332	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,080.00000	1,044	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		654.00000	0,682	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		414.00000	0,394	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,337.00000	1,380	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		97.00000	0,092	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,261.00000	2,308	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		21.00000	0,020	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,247.00000	3,294	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,006	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,562.00000	8,514	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		15.00000	0,016	30.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,575.00000	6,528	30.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		47.00000	0,049	28.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,607.00000	4,561	28.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		116.00000	0,120	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,676.00000	2,632	24.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		365.00000	0,380	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		925.00000	0,892	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		764.00000	0,794	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		324.00000	0,306	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,511.00000	1,555	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		71.00000	0,067	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,457.00000	2,504	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		17.00000	0,016	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,446.00000	3,493	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		6.00000	0,005	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,811.00000	8,763	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		11.00000	0,012	29.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,821.00000	6,774	29.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		42.00000	0,044	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,852.00000	4,806	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		102.00000	0,106	24.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,912.00000	2,868	24.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		629.00000	0,656	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		439.00000	0,418	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,295.00000	1,337	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		105.00000	0,099	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,212.00000	2,259	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		22.00000	0,021	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,198.00000	3,245	22.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		8.00000	0,007	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,961.00000	8,913	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		10.00000	0,010	29.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,970.00000	6,922	29.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		40.00000	0,041	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,000.00000	4,953	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		95.00000	0,098	25.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,055.00000	3,010	25.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		281.00000	0,292	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,241.00000	1,204	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		558.00000	0,583	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		518.00000	0,495	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,171.00000	1,212	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		131.00000	0,124	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,066.00000	2,113	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		26.00000	0,025	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,049.00000	3,096	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		9.00000	0,008	21.53	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.42020	11.37260		17.38	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		573.00000	0,595	18.00	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		865.00000	0,840	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.60380	11.55400		17.68	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		62.00000	0,064	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,708.00000	8,660	30.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		105.00000	0,107	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,751.00000	6,703	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		166.00000	0,170	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,812.00000	4,766	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		292.00000	0,299	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,938.00000	2,895	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		608.00000	0,625	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,254.00000	1,221	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		959.00000	0,987	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		605.00000	0,583	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,572.00000	1,615	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		218.00000	0,211	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,422.00000	2,469	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		68.00000	0,065	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,377.00000	3,427	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,023	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		648.00000	0,666	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,144.00000	1,112	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		61.00000	0,062	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,757.00000	8,708	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		104.00000	0,106	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,800.00000	6,752	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		164.00000	0,167	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,860.00000	4,813	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		287.00000	0,294	23.00	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	13/12/2010	Foreign Exchange Future	14.25	Put		2,983.00000	2,940	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		595.00000	0,612	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,291.00000	1,258	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		936.00000	0,964	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		632.00000	0,610	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,534.00000	1,576	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		230.00000	0,222	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,376.00000	2,424	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		72.00000	0,070	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,327.00000	3,377	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,023	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		46.00000	0,048	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,442.00000	9,394	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		89.00000	0,091	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,485.00000	7,437	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		139.00000	0,141	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,535.00000	5,487	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		233.00000	0,238	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,629.00000	3,584	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		451.00000	0,463	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,847.00000	1,809	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		677.00000	0,696	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,073.00000	1,042	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,083.00000	1,114	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		479.00000	0,460	16.63	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	13/12/2010	Foreign Exchange Future	9.95	Call		1,770.00000	1,814	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		166.00000	0,160	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,653.00000	2,701	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		49.00000	0,047	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		48.00000	0,049	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,344.00000	9,295	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		91.00000	0,093	29.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,387.00000	7,339	29.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		142.00000	0,145	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,438.00000	5,391	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		239.00000	0,245	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,535.00000	3,491	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		468.00000	0,481	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,764.00000	1,727	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		707.00000	0,727	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,003.00000	0,973	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,137.00000	1,169	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		433.00000	0,415	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,852.00000	1,897	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		148.00000	0,143	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,747.00000	2,795	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		43.00000	0,041	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		67.00000	0,069	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,513.00000	8,465	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		110.00000	0,112	28.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,556.00000	6,508	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		175.00000	0,179	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,621.00000	4,575	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		312.00000	0,320	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,758.00000	2,716	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		662.00000	0,681	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,108.00000	1,077	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,057.00000	1,088	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		503.00000	0,484	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,730.00000	1,773	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		176.00000	0,169	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,606.00000	2,655	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		52.00000	0,051	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,574.00000	3,624	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,020	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		64.00000	0,066	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,610.00000	8,562	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		107.00000	0,109	28.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,653.00000	6,605	28.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		171.00000	0,174	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,717.00000	4,670	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		302.00000	0,309	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,848.00000	2,805	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		634.00000	0,652	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,180.00000	1,148	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,007.00000	1,036	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		553.00000	0,532	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,650.00000	1,693	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		196.00000	0,189	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,514.00000	2,562	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		60.00000	0,058	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,475.00000	3,525	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,021	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		57.00000	0,059	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,903.00000	8,855	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		100.00000	0,102	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,946.00000	6,898	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		158.00000	0,161	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,004.00000	4,957	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		274.00000	0,280	23.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,120.00000	3,076	23.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		559.00000	0,575	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,405.00000	1,371	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		870.00000	0,896	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		716.00000	0,692	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,422.00000	1,463	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		268.00000	0,259	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,240.00000	2,287	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		86.00000	0,083	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,180.00000	3,230	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	0,026	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		54.00000	0,056	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,050.00000	9,002	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		97.00000	0,099	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,093.00000	7,045	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		152.00000	0,155	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,148.00000	5,101	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		262.00000	0,268	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,258.00000	3,214	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		526.00000	0,541	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,522.00000	1,487	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		809.00000	0,833	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		805.00000	0,779	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,314.00000	1,353	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		310.00000	0,299	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,107.00000	2,154	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		103.00000	0,100	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,032.00000	3,082	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		28.00000	0,028	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		71.00000	0,073	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,367.00000	8,319	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		114.00000	0,116	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,410.00000	6,362	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		182.00000	0,186	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,478.00000	4,432	25.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		328.00000	0,337	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,624.00000	2,583	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,722.00000	3,772	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,018	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		69.00000	0,071	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,415.00000	8,367	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		112.00000	0,115	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,458.00000	6,411	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		180.00000	0,184	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,526.00000	4,480	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		323.00000	0,331	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,669.00000	2,627	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		692.00000	0,711	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,038.00000	1,007	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,110.00000	1,142	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		456.00000	0,438	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,811.00000	1,855	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		157.00000	0,151	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,700.00000	2,748	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		46.00000	0,044	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,673.00000	3,723	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		19.00000	0,019	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		68.00000	0,070	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,464.00000	8,416	30.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		111.00000	0,113	28.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,507.00000	6,459	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		178.00000	0,181	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,574.00000	4,527	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		317.00000	0,325	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,713.00000	2,671	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,623.00000	3,673	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,019	19.76	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.91900	253.79800			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			336.70200	336.16100			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.99100	300.59400			0.00	0	1,072.00
ALBI	On	06/05/2010	Index Future			306.49700	306.09300			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			316.32800	315.85100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.80140	6.74160		16.56	0.00	0	16,766.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,058.00000	7,999	44.62	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	37.47	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,058.00000	5,999	37.47	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.48	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,058.00000	3,999	30.48	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		7.00000	0,008	26.22	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,065.00000	2,007	26.22	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		950.00000	1,008	17.67	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		8.00000	0,007	17.67	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	4.80	Call		1,942.00000	2,002	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,942.00000	3,001	28.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,942.00000	4,001	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,158.00000	8,099	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,158.00000	6,099	37.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,158.00000	4,099	30.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		6.00000	0,007	26.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,164.00000	2,106	26.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		856.00000	0,912	17.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		14.00000	0,011	17.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,842.00000	1,902	24.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	24.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,842.00000	2,901	28.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,842.00000	3,901	34.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	34.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,208.00000	8,149	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,208.00000	6,149	38.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,208.00000	4,149	31.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		5.00000	0,006	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,213.00000	2,155	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		809.00000	0,865	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		17.00000	0,014	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,793.00000	1,852	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,792.00000	2,851	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,792.00000	3,851	34.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	34.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,108.00000	8,049	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,108.00000	6,049	37.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,108.00000	4,049	30.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		7.00000	0,007	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,115.00000	2,056	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		903.00000	0,960	17.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		11.00000	0,009	17.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,892.00000	1,952	25.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	25.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,892.00000	2,951	28.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,892.00000	3,951	34.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	34.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	44.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,008.00000	7,949	44.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	37.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,008.00000	5,949	37.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,008.00000	3,949	30.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		8.00000	0,009	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,016.00000	1,958	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		999.00000	1,057	18.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		7.00000	0,006	18.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,992.00000	2,052	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,992.00000	3,051	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,992.00000	4,051	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,708.00000	7,649	43.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,708.00000	5,649	36.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,001	29.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,708.00000	3,650	29.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		11.00000	0,013	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,719.00000	1,662	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,295.00000	1,354	20.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,003	20.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,292.00000	2,352	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,292.00000	3,351	31.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	31.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,292.00000	4,351	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,908.00000	7,849	44.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,908.00000	5,849	36.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,908.00000	3,849	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		9.00000	0,010	25.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,917.00000	1,859	25.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,097.00000	1,156	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,005	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,092.00000	2,152	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,092.00000	3,151	29.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,092.00000	4,151	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	44.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,958.00000	7,899	44.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,958.00000	5,899	37.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,958.00000	3,899	30.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		8.00000	0,009	25.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,966.00000	1,908	25.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,048.00000	1,107	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		6.00000	0,006	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,042.00000	2,102	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,042.00000	3,101	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,042.00000	4,101	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,858.00000	7,799	43.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,858.00000	5,799	36.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	30.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,858.00000	3,799	30.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		9.00000	0,010	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	15/03/2010	Foreign Exchange Future	8.60	Put		1,867.00000	1,809	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,146.00000	1,206	19.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		4.00000	0,005	19.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,142.00000	2,202	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,142.00000	3,201	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,142.00000	4,201	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,808.00000	7,749	43.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,808.00000	5,749	36.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,808.00000	3,749	29.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		10.00000	0,011	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,818.00000	1,760	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,196.00000	1,255	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,192.00000	2,252	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,192.00000	3,251	30.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	30.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,192.00000	4,251	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	35.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,758.00000	7,699	43.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,758.00000	5,699	36.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,001	29.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,758.00000	3,700	29.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		11.00000	0,012	24.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,769.00000	1,711	24.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,245.00000	1,305	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,004	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,242.00000	2,302	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,242.00000	3,301	30.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,242.00000	4,301	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,658.00000	7,599	43.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,658.00000	5,599	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	29.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,659.00000	3,600	29.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		12.00000	0,013	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,670.00000	1,612	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,344.00000	1,404	20.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,003	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,342.00000	2,401	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,342.00000	3,401	31.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,342.00000	4,401	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		673.00000	0,727	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		31.00000	0,026	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		763.00000	0,818	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		21.00000	0,017	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		718.00000	0,772	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		26.00000	0,021	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		146.00000	0,165	17.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		354.00000	0,314	17.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		177.00000	0,200	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		285.00000	0,249	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		215.00000	0,246	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		223.00000	0,195	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		328.00000	0,367	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		136.00000	0,116	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		394.00000	0,438	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		102.00000	0,087	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		468.00000	0,514	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		76.00000	0,063	17.06	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	6.25	Call		546.00000	0,596	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		54.00000	0,045	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		630.00000	0,682	17.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		38.00000	0,031	17.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		588.00000	0,639	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		46.00000	0,038	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		109.00000	0,123	18.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		467.00000	0,422	18.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		132.00000	0,149	17.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		390.00000	0,348	17.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		161.00000	0,181	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		319.00000	0,280	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		195.00000	0,220	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		253.00000	0,219	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		241.00000	0,274	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		199.00000	0,173	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		297.00000	0,334	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		155.00000	0,133	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		360.00000	0,402	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		118.00000	0,101	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		430.00000	0,475	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		88.00000	0,074	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		506.00000	0,555	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		64.00000	0,054	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		268.00000	0,303	16.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		176.00000	0,152	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,358.00000	8,299	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,358.00000	6,299	38.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,358.00000	4,299	31.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		4.00000	0,005	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,362.00000	2,304	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,643.00000	1,703	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,002	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,642.00000	2,701	27.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,642.00000	3,701	33.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	33.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,308.00000	8,249	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,308.00000	6,249	38.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,308.00000	4,249	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		5.00000	0,005	26.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,313.00000	2,254	26.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		120.00000	0,135	17.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		428.00000	0,384	17.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.05	Call		1,693.00000	1,752	23.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.05	Put		1.00000	0,001	23.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.05	Call		2,692.00000	2,751	28.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	28.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.05	Call		3,692.00000	3,751	33.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	33.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.00	Put		8,258.00000	8,199	44.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.00	Put		6,258.00000	6,199	38.19	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	31.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.00	Put		4,258.00000	4,199	31.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.00	Call		5.00000	0,006	26.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.00	Put		2,263.00000	2,205	26.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.00	Call		1,743.00000	1,802	24.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.00	Put		1.00000	0,001	24.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.00	Call		2,742.00000	2,801	28.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	28.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.00	Call		3,742.00000	3,801	33.97	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	33.97	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.15	Put		8,408.00000	8,349	44.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.15	Put		6,408.00000	6,349	38.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	31.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,408.00000	4,349	31.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		4.00000	0,004	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,412.00000	2,353	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		99.00000	0,112	18.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		507.00000	0,461	18.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,593.00000	1,653	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,002	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,592.00000	2,651	27.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,592.00000	3,651	33.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	33.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,508.00000	8,449	44.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,508.00000	6,449	39.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,508.00000	4,449	32.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		3.00000	0,004	27.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,511.00000	2,453	27.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		81.00000	0,092	18.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		589.00000	0,541	18.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,494.00000	1,553	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,492.00000	2,551	27.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,492.00000	3,551	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	32.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.84930	6.78880		17.01	0.00	0	404.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,811.00000	7,751	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	29.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,812.00000	5,752	29.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		4.00000	0,004	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,815.00000	3,755	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		48.00000	0,051	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,859.00000	1,802	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		416.00000	0,451	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		227.00000	0,202	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,204.00000	1,263	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		15.00000	0,014	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,191.00000	2,252	23.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,003	23.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,189.00000	3,249	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,189.00000	4,249	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,761.00000	7,701	32.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	29.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,762.00000	5,702	29.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		4.00000	0,004	25.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,765.00000	3,705	25.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		50.00000	0,053	23.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,811.00000	1,754	23.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		443.00000	0,480	16.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		204.00000	0,181	16.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,252.00000	1,312	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		13.00000	0,013	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,241.00000	2,301	23.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	23.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,239.00000	3,299	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,239.00000	4,299	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,711.00000	7,651	32.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,712.00000	5,652	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	0,005	25.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,715.00000	3,656	25.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		52.00000	0,056	23.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,763.00000	1,707	23.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		472.00000	0,511	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		183.00000	0,162	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,301.00000	1,360	17.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		12.00000	0,011	17.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,291.00000	2,351	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,289.00000	3,349	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,289.00000	4,349	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		364.00000	0,396	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		275.00000	0,247	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,061.00000	8,001	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,062.00000	6,002	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		3.00000	0,003	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,064.00000	4,004	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		39.00000	0,042	24.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,100.00000	2,043	24.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		299.00000	0,324	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		360.00000	0,325	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		965.00000	1,020	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		26.00000	0,021	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,943.00000	2,003	21.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,004	21.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,939.00000	3,000	28.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	28.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,939.00000	3,999	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,961.00000	7,901	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	29.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,962.00000	5,902	29.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		3.00000	0,003	26.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,964.00000	3,904	26.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		43.00000	0,046	24.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,004.00000	1,947	24.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		340.00000	0,371	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		301.00000	0,272	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,058.00000	1,117	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		19.00000	0,018	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,042.00000	2,102	22.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		3.00000	0,003	22.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,039.00000	3,100	27.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,001	27.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,039.00000	4,099	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,111.00000	8,051	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,001	30.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,112.00000	6,052	30.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		3.00000	0,003	26.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,114.00000	4,054	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		36.00000	0,040	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,147.00000	2,091	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		281.00000	0,305	17.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		392.00000	0,356	17.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		920.00000	0,975	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		31.00000	0,026	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,893.00000	1,953	21.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	21.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,889.00000	2,950	27.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	27.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,889.00000	3,949	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,011.00000	7,951	33.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,012.00000	5,952	30.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		3.00000	0,003	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,014.00000	3,954	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		41.00000	0,044	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,052.00000	1,995	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		318.00000	0,347	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		329.00000	0,298	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,010.00000	1,068	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		21.00000	0,019	15.63	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 14/06/2010 Foreign Exchange Future	4.80	Call		1,992.00000	2,053	22.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		3.00000	0,004	22.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,989.00000	3,050	27.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,001	27.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,989.00000	4,049	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,861.00000	7,801	33.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		1.00000	0,001	29.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,862.00000	5,802	29.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		4.00000	0,004	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,865.00000	3,805	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		46.00000	0,049	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,907.00000	1,850	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		389.00000	0,423	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		250.00000	0,224	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,155.00000	1,214	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		16.00000	0,015	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,142.00000	2,202	23.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		3.00000	0,003	23.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,139.00000	3,199	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	26.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,139.00000	4,199	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	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	15.15	Put		8,361.00000	8,301	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	30.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,362.00000	6,302	30.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	26.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,363.00000	4,303	26.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		26.00000	0,029	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,387.00000	2,330	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		207.00000	0,224	18.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		568.00000	0,525	18.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		713.00000	0,762	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		74.00000	0,063	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,645.00000	1,705	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,640.00000	2,700	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,639.00000	3,699	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,311.00000	8,251	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	30.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,312.00000	6,252	30.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,313.00000	4,253	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		28.00000	0,030	25.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,339.00000	2,281	25.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		220.00000	0,238	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		531.00000	0,489	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		752.00000	0,803	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		63.00000	0,054	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,695.00000	1,755	20.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		6.00000	0,006	20.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,690.00000	2,750	26.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,001	26.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,689.00000	3,749	23.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,211.00000	8,151	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	30.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,212.00000	6,152	30.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,003	26.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,213.00000	4,154	26.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		32.00000	0,035	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,243.00000	2,186	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		248.00000	0,269	17.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		459.00000	0,420	17.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		834.00000	0,887	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		45.00000	0,038	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,794.00000	1,854	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		5.00000	0,005	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,790.00000	2,850	27.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,789.00000	3,849	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,161.00000	8,101	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	30.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,162.00000	6,102	30.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		3.00000	0,003	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,164.00000	4,104	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		34.00000	0,037	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,195.00000	2,138	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		264.00000	0,286	17.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		425.00000	0,387	17.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		877.00000	0,931	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		38.00000	0,032	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,844.00000	1,904	21.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		5.00000	0,005	21.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,839.00000	2,900	27.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	27.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,839.00000	3,899	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,411.00000	8,351	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	30.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,412.00000	6,352	30.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		2.00000	0,002	26.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,413.00000	4,353	26.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		24.00000	0,027	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,435.00000	2,378	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		195.00000	0,211	18.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		606.00000	0,562	18.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		675.00000	0,722	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		86.00000	0,073	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,596.00000	1,656	19.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	19.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,590.00000	2,650	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,589.00000	3,649	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,261.00000	8,201	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	30.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,262.00000	6,202	30.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	0,003	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,263.00000	4,204	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		30.00000	0,033	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,291.00000	2,234	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		233.00000	0,253	17.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		494.00000	0,454	17.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		793.00000	0,844	15.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		54.00000	0,045	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,744.00000	1,804	20.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		5.00000	0,005	20.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,740.00000	2,800	26.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,001	26.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,739.00000	3,799	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,461.00000	8,401	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		1.00000	0,001	30.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,462.00000	6,402	30.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		2.00000	0,002	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,463.00000	4,403	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		23.00000	0,025	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,484.00000	2,426	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		183.00000	0,199	18.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		644.00000	0,600	18.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		638.00000	0,684	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		99.00000	0,085	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,547.00000	1,607	19.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		8.00000	0,008	19.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,540.00000	2,600	25.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		1.00000	0,001	25.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,539.00000	3,599	24.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	24.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.89170	6.83270		17.22	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		374.00000	0,399	17.24	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		448.00000	0,414	17.24	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.92800	130.81600			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.32300	133.20900			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.66900	302.27100		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		16,146.00000	1,751	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		33,436.00000	3,082	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			308.20500	307.80100		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		42,517.00000	4,416	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		62,507.00000	6,011	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.94600	313.53500		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		55,736.00000	5,751	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		76,386.00000	7,405	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			362.82600	362.80500			0.00	0	425.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201 On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.21000	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			7.10000	7.09000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.09000	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			7.29000	7.30000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.50000	7.52000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.84000	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			8.64000	8.66000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.85000	8.89000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			291.73800	291.34500			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			297.07400	296.67500			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.61100	7.64100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		157.00000	0,171	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		371.00000	0,339	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.42700	8.44900		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		77.00000	0,082	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,631.00000	3,526	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.49900	8.52100		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,548.00000	1,595	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,648.00000	1,590	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.54200	8.56600		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,468.00000	2,527	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,632.00000	1,581	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.03800	9.05900		11.50	0.00	0	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		104.00000	0,109	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,065.00000	7,874	11.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future			9.08600	9.10700		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,832.00000	2,912	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,826.00000	3,712	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.12000	9.14200		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,696.00000	4,799	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,718.00000	3,620	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.49200	8.51400		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		9.00000	0,010	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,103.00000	4,017	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.56100	8.58300		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,072.00000	1,107	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,385.00000	1,337	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.60200	8.62700		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,303.00000	2,358	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		977.00000	0,943	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.07600	9.09700		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		38.00000	0,040	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,891.00000	4,783	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.14800	9.17000		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,423.00000	1,466	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,295.00000	2,226	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.20100	9.22400		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,404.00000	2,459	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,275.00000	2,216	7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future			9.06900	9.09000		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		41.00000	0,043	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,337.00000	5,219	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		937.00000	0,978	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,456.00000	1,376	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		168.00000	0,177	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,637.00000	3,525	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.13500	9.15700		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,586.00000	1,634	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,472.00000	2,397	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.18400	9.20700		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,731.00000	2,792	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,495.00000	2,430	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.56100	8.58300		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		7.00000	0,007	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,558.00000	3,487	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.65100	8.67500		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,161.00000	1,197	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		934.00000	0,898	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.71200	8.73800		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,728.00000	1,769	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		987.00000	0,954	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.15700	9.17800		9.50	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Call		38.00000	0,040	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,739.00000	5,617	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.22200	9.24400		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,123.00000	2,181	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,088.00000	2,019	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.27200	9.29500		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,367.00000	3,438	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,214.00000	2,155	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.14400	9.17600		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		138.00000	0,152	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,402.00000	4,221	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.20100	9.23400		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,172.00000	2,269	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,076.00000	1,975	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.24400	9.27700		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,516.00000	3,626	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,212.00000	2,126	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.75900	8.78000		14.25	76,655.75	1	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		3.00000	0,003	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,537.00000	11,368	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,835.00000	9,000	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		26.00000	0,022	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.78800	8.80900		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,654.00000	1,708	14.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	06/05/2010	Bond Future	8.50	Put		4,183.00000	4,070	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.80700	8.82800		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,279.00000	3,355	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,902.00000	3,811	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.90600	298.51400			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.37300	303.97500			0.00	0	0.00
Total for Derivatives :									59,723,874.85	14,664	250,876.00	

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.56000	7.59000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.38000	8.40500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.01000	9.03500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.45000	8.47500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.03000	9.05500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.03000	9.05500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.50500	8.53000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.12000	9.14500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			9.11000	9.13500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.74000	8.76500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										59,723,874.85	14,664	250,876.00