



Daily MTM Report

Daily summary for: 28/12/2009

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			7.58010	7.58730		20.03	17,957,256.90	2,369	269,788.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,913.00000	8,920	43.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	39.54	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,913.00000	6,920	39.54	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,663.00000	8,670	43.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,663.00000	6,670	38.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		112.00000	0,104	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		775.00000	0,774	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		478.00000	0,466	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		141.00000	0,136	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,345.00000	1,337	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		8.00000	0,007	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,338.00000	2,331	28.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,337.00000	3,330	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,413.00000	8,420	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		660.00000	0,649	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		73.00000	0,069	19.74	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,591.00000	1,584	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	0,004	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,588.00000	2,580	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,587.00000	3,580	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,463.00000	8,470	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,463.00000	6,470	38.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,537.00000	3,530	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,563.00000	8,570	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,563.00000	4,570	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		547.00000	0,536	19.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		110.00000	0,106	19.81	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	6.15	Call		1,443.00000	1,435	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		6.00000	0,005	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,437.00000	3,430	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,863.00000	8,870	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,863.00000	6,870	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,063.00000	9,070	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,063.00000	7,070	40.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		67.00000	0,061	25.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,130.00000	1,131	25.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,939.00000	1,932	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,937.00000	2,930	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,013.00000	9,020	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,013.00000	7,020	39.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,963.00000	8,970	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	39.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,963.00000	6,970	39.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,763.00000	8,770	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,763.00000	6,770	39.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,813.00000	8,820	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,813.00000	6,820	39.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,713.00000	8,720	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,713.00000	6,720	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,296.00000	1,288	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		9.00000	0,008	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,288.00000	2,281	27.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,287.00000	3,280	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,613.00000	8,620	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,613.00000	6,620	38.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,513.00000	8,520	43.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,513.00000	6,520	38.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,013.00000	5,020	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,487.00000	3,480	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		120.00000	0,112	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		733.00000	0,732	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		511.00000	0,500	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		124.00000	0,120	19.84	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,394.00000	1,386	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		7.00000	0,006	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,388.00000	2,381	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,387.00000	3,380	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		98.00000	0,091	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		861.00000	0,861	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		414.00000	0,403	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		177.00000	0,173	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,247.00000	1,239	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		10.00000	0,009	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,238.00000	2,231	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,237.00000	3,230	31.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,006.00000	0,997	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		19.00000	0,017	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,989.00000	1,981	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,001	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,987.00000	2,980	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		356.00000	0,345	19.96	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		219.00000	0,215	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,150.00000	1,142	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		13.00000	0,012	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,138.00000	2,131	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		3,137.00000	3,130	32.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		92.00000	0,085	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		905.00000	0,905	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		384.00000	0,373	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		197.00000	0,193	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,188.00000	2,181	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,187.00000	3,180	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,102.00000	1,093	20.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		15.00000	0,013	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,088.00000	2,081	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,087.00000	3,080	32.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,463.00000	5,470	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,054.00000	1,045	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		17.00000	0,015	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,039.00000	2,031	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,001	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,037.00000	3,030	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,613.00000	4,620	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		63.00000	0,058	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,176.00000	1,178	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		242.00000	0,232	20.55	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		355.00000	0,352	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		914.00000	0,905	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		27.00000	0,025	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,889.00000	1,882	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,887.00000	2,880	32.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		225.00000	0,215	20.81	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		388.00000	0,385	20.81	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		870.00000	0,860	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		33.00000	0,030	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,839.00000	1,832	24.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	0,002	24.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,838.00000	2,830	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		42.00000	0,038	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,505.00000	1,508	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		621.00000	0,610	19.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		84.00000	0,080	19.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,542.00000	1,534	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		5.00000	0,004	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,538.00000	2,530	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		195.00000	0,185	21.33	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		458.00000	0,455	21.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		783.00000	0,773	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		46.00000	0,043	19.66	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,740.00000	1,733	24.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,003	24.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,738.00000	2,730	31.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		50.00000	0,045	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,363.00000	1,365	26.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		741.00000	0,731	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		54.00000	0,051	19.69	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,691.00000	1,683	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	0,003	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		700.00000	0,689	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		63.00000	0,059	19.71	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,641.00000	1,633	23.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	0,003	23.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,638.00000	2,630	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,513.00000	5,520	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,513.00000	4,520	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		583.00000	0,572	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		96.00000	0,092	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,493.00000	1,485	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		6.00000	0,005	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,488.00000	2,480	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,413.00000	4,420	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		445.00000	0,434	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		158.00000	0,154	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.45	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	15.40	Put		7,813.00000	7,820	42.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,199.00000	1,190	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		12.00000	0,010	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,688.00000	2,680	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,187.00000	4,180	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,063.00000	8,070	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,063.00000	5,070	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		960.00000	0,951	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		23.00000	0,021	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,438.00000	2,431	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,937.00000	3,930	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		329.00000	0,318	19.98	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		242.00000	0,238	19.98	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		38.00000	0,034	28.08	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,601.00000	1,604	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,663.00000	4,670	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		304.00000	0,293	20.01	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		267.00000	0,263	20.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		280.00000	0,269	20.03	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		293.00000	0,289	20.03	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		26.00000	0,023	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,989.00000	1,993	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		28.00000	0,026	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,891.00000	1,896	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		260.00000	0,249	20.29	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		323.00000	0,319	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		182.00000	0,172	21.59	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		495.00000	0,492	21.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,863.00000	4,870	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		147.00000	0,139	22.37	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		610.00000	0,609	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,113.00000	5,120	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		105.00000	0,097	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		818.00000	0,817	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,763.00000	4,770	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		23.00000	0,020	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,086.00000	2,090	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		169.00000	0,160	21.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		532.00000	0,530	21.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,813.00000	4,820	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		158.00000	0,149	22.11	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		571.00000	0,569	22.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		128.00000	0,120	22.89	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		691.00000	0,690	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,913.00000	4,920	33.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		11.00000	0,009	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,524.00000	2,529	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		13.00000	0,011	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,426.00000	2,431	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		15.00000	0,013	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,328.00000	2,333	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		137.00000	0,129	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		650.00000	0,649	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,313.00000	5,320	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		9.00000	0,008	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,622.00000	2,628	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		81.00000	0,074	24.71	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		994.00000	0,994	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,263.00000	5,270	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		86.00000	0,080	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		949.00000	0,950	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	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,363.00000	5,370	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		76.00000	0,070	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,039.00000	1,040	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,413.00000	5,420	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		6.00000	0,006	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,819.00000	2,826	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		8.00000	0,007	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,721.00000	2,727	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		71.00000	0,065	25.23	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,084.00000	1,085	25.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,563.00000	5,570	35.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		59.00000	0,054	26.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,222.00000	1,224	26.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,063.00000	6,070	36.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		45.00000	0,041	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,458.00000	1,461	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,663.00000	5,670	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		5.00000	0,004	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,968.00000	2,974	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		53.00000	0,048	26.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,316.00000	1,318	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,013.00000	6,020	36.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,763.00000	5,770	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		4.00000	0,004	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,067.00000	3,074	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		47.00000	0,043	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,410.00000	1,413	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,613.00000	5,620	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		5.00000	0,005	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,918.00000	2,925	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		56.00000	0,051	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,269.00000	1,271	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,913.00000	5,920	36.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		33.00000	0,030	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,746.00000	1,750	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		30.00000	0,027	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,843.00000	1,847	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,213.00000	6,220	37.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		25.00000	0,022	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,038.00000	2,042	30.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,413.00000	6,420	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,314.00000	4,320	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		18.00000	0,016	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,231.00000	2,236	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,563.00000	6,570	38.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,463.00000	4,470	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,363.00000	4,370	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,313.00000	6,320	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,214.00000	4,220	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	0,001	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,114.00000	4,121	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		21.00000	0,019	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,134.00000	2,139	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,363.00000	6,370	37.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,264.00000	4,270	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	0,001	31.75	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	11.75	Put		4,164.00000	4,171	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1.00000	0,001	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,064.00000	4,071	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1.00000	0,001	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,964.00000	3,971	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,713.00000	5,720	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		4.00000	0,004	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,017.00000	3,024	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		40.00000	0,036	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,553.00000	1,556	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,813.00000	5,820	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		3.00000	0,002	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,316.00000	3,322	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		3.00000	0,003	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,216.00000	3,223	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		4.00000	0,003	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,117.00000	3,123	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		36.00000	0,033	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,649.00000	1,653	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,863.00000	5,870	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		3.00000	0,003	30.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,166.00000	3,173	30.96	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	9.25	Call		34.00000	0,031	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,697.00000	1,701	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,963.00000	5,970	36.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1.00000	0,001	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,864.00000	3,871	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1.00000	0,001	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,764.00000	3,771	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,664.00000	3,671	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,001	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,565.00000	3,571	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	31.10	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,465.00000	3,472	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,365.00000	3,372	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		3.00000	0,002	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,266.00000	3,272	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		31.00000	0,028	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,794.00000	1,798	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,113.00000	6,120	36.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1.00000	0,001	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,014.00000	4,021	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1.00000	0,001	31.31	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	11.50	Put		3,914.00000	3,921	31.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1.00000	0,001	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,814.00000	3,821	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1.00000	0,001	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,714.00000	3,721	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		2.00000	0,001	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,615.00000	3,621	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,515.00000	3,522	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		27.00000	0,024	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,940.00000	1,944	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,963.00000	4,970	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		6.00000	0,005	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,869.00000	2,875	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		7.00000	0,006	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,770.00000	2,776	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		8.00000	0,007	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,671.00000	2,677	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		10.00000	0,009	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,573.00000	2,579	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		12.00000	0,010	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,475.00000	2,480	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		14.00000	0,012	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,377.00000	2,382	30.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		19.00000	0,017	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,182.00000	2,187	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.20	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,713.00000	4,720	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		16.00000	0,015	30.54	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,279.00000	2,285	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		1.00000	0,001	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,854.00000	3,861	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,415.00000	3,422	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,013.00000	8,020	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,987.00000	3,980	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,963.00000	7,970	42.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,037.00000	4,030	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,113.00000	8,120	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,887.00000	3,880	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,213.00000	8,220	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		210.00000	0,200	21.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		423.00000	0,420	21.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		826.00000	0,816	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		39.00000	0,036	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,790.00000	1,782	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,002	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,788.00000	2,780	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,787.00000	3,780	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,263.00000	8,270	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,263.00000	6,270	37.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,737.00000	3,730	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,313.00000	8,320	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,687.00000	3,680	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	42.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,863.00000	7,870	42.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,137.00000	4,130	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,913.00000	7,920	42.77	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	3.50	Call		4,087.00000	4,080	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,163.00000	8,170	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,163.00000	6,170	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,837.00000	3,830	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,363.00000	8,370	43.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,637.00000	3,630	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.71440	7.72190		20.40	216,003.20	28	38,563.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		237.00000	0,232	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		915.00000	0,918	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,428.00000	8,436	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	0,006	36.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,434.00000	6,442	36.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,573.00000	3,565	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,478.00000	8,486	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		6.00000	0,005	36.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,484.00000	6,491	36.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,523.00000	3,515	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,578.00000	8,586	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,878.00000	8,886	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,078.00000	9,086	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,002	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,081.00000	7,088	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		47.00000	0,045	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,125.00000	3,131	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,028.00000	9,036	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,003	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,031.00000	7,039	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		49.00000	0,047	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,077.00000	3,083	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,980.00000	1,973	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,009	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,974.00000	2,966	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,978.00000	8,986	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,003	35.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,981.00000	6,989	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,778.00000	8,786	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,828.00000	8,836	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,728.00000	8,736	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		4.00000	0,004	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,732.00000	6,740	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		563.00000	0,557	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		291.00000	0,293	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,312.00000	1,304	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		40.00000	0,040	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,277.00000	2,269	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,273.00000	3,265	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,628.00000	8,636	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	0,004	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,633.00000	6,640	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,404.00000	1,397	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		32.00000	0,033	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,376.00000	2,369	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,005	23.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,373.00000	3,365	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,528.00000	8,536	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		681.00000	0,675	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		209.00000	0,211	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,498.00000	1,491	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		26.00000	0,027	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,473.00000	3,465	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		5.00000	0,005	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,583.00000	6,591	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		16.00000	0,015	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,094.00000	5,101	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		258.00000	0,253	22.70	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		836.00000	0,839	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		650.00000	0,644	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		228.00000	0,230	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,451.00000	1,444	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		29.00000	0,030	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,426.00000	2,418	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,423.00000	3,415	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		227.00000	0,223	23.27	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	8.45	Put		955.00000	0,959	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		179.00000	0,175	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,207.00000	1,211	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,003	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,882.00000	6,889	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,003	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,832.00000	6,839	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		33.00000	0,031	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,861.00000	3,867	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	0,004	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,782.00000	6,790	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		186.00000	0,182	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,164.00000	1,168	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,086.00000	1,079	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		64.00000	0,065	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,029.00000	2,022	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		7.00000	0,008	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,023.00000	3,016	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,002	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		218.00000	0,214	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		996.00000	1,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		536.00000	0,530	20.13	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		314.00000	0,316	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,227.00000	2,220	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,006	22.99	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	4.50	Call		3,223.00000	3,215	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		14.00000	0,013	35.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,342.00000	5,349	35.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		25.00000	0,023	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,353.00000	4,359	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		42.00000	0,040	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,370.00000	3,376	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		210.00000	0,205	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,038.00000	1,041	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		510.00000	0,504	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		338.00000	0,340	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,220.00000	1,213	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		48.00000	0,049	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,178.00000	2,170	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,173.00000	3,166	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		14.00000	0,013	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,392.00000	5,399	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		24.00000	0,023	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,402.00000	4,409	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		41.00000	0,039	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,419.00000	3,425	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		201.00000	0,197	23.84	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	14/06/2010	Foreign Exchange Future	8.60	Put		1,079.00000	1,083	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,175.00000	1,168	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		53.00000	0,054	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,128.00000	2,121	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,007	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,123.00000	3,116	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		14.00000	0,013	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,442.00000	5,449	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		39.00000	0,038	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,467.00000	3,474	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		194.00000	0,189	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,122.00000	1,125	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,130.00000	1,123	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		58.00000	0,059	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,079.00000	2,071	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,073.00000	3,066	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,002	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		13.00000	0,012	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,591.00000	5,598	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		21.00000	0,020	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,599.00000	4,606	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		37.00000	0,035	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,615.00000	3,621	32.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		172.00000	0,168	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,250.00000	1,254	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		400.00000	0,395	20.78	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		478.00000	0,481	20.78	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,004.00000	0,998	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		82.00000	0,084	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,931.00000	1,924	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,010	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,924.00000	2,916	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		382.00000	0,377	20.98	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		510.00000	0,513	20.98	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		965.00000	0,958	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		93.00000	0,094	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,883.00000	1,875	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,011	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,874.00000	2,866	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		12.00000	0,011	36.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,690.00000	5,697	36.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		35.00000	0,033	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,713.00000	3,719	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		160.00000	0,156	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,338.00000	1,342	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		366.00000	0,360	21.17	0.00	0	55.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		544.00000	0,546	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		926.00000	0,919	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		104.00000	0,105	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,834.00000	1,826	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		12.00000	0,012	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,824.00000	2,816	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		11.00000	0,011	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,789.00000	5,797	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		33.00000	0,032	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,811.00000	3,818	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		10.00000	0,010	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,988.00000	5,996	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		17.00000	0,016	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,995.00000	5,002	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		31.00000	0,029	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,009.00000	4,015	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		50.00000	0,048	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,028.00000	3,034	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		11.00000	0,010	36.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,939.00000	5,946	36.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		18.00000	0,016	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,946.00000	4,952	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		31.00000	0,030	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,959.00000	3,966	33.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		746.00000	0,740	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		174.00000	0,176	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,593.00000	1,585	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		21.00000	0,021	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,575.00000	2,567	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		11.00000	0,010	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,889.00000	5,896	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		32.00000	0,030	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,910.00000	3,916	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		53.00000	0,051	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,931.00000	2,937	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		139.00000	0,135	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,517.00000	1,521	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		306.00000	0,301	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		684.00000	0,687	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		780.00000	0,774	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		158.00000	0,160	19.59	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,641.00000	1,633	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		19.00000	0,019	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,625.00000	2,617	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	0,011	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,740.00000	5,747	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		34.00000	0,033	32.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,762.00000	3,769	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		350.00000	0,344	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		578.00000	0,580	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		888.00000	0,881	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		116.00000	0,117	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,785.00000	1,778	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		13.00000	0,014	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,774.00000	2,767	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		12.00000	0,011	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,640.00000	5,647	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		21.00000	0,020	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,649.00000	4,656	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		36.00000	0,034	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,664.00000	3,670	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		154.00000	0,150	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,382.00000	1,386	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		166.00000	0,162	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,294.00000	1,298	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		15.00000	0,014	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,293.00000	5,300	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		26.00000	0,024	34.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,304.00000	4,310	34.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		149.00000	0,145	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,427.00000	1,431	25.37	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	7.00	Call		851.00000	0,845	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		129.00000	0,131	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,737.00000	1,729	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		15.00000	0,015	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		13.00000	0,012	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,491.00000	5,498	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		39.00000	0,037	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,517.00000	3,523	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		129.00000	0,126	26.13	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,607.00000	1,612	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		713.00000	0,707	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		191.00000	0,193	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,545.00000	1,538	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		23.00000	0,024	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,525.00000	2,518	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,004	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		28.00000	0,026	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,156.00000	4,162	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		125.00000	0,121	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,653.00000	1,657	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		144.00000	0,140	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,472.00000	1,476	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		620.00000	0,614	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		248.00000	0,250	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	34.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,779.00000	7,787	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	0,007	36.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,285.00000	6,293	36.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		19.00000	0,018	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,797.00000	4,804	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		43.00000	0,041	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,321.00000	3,327	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,266.00000	1,258	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		44.00000	0,044	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,724.00000	2,717	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,003	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,222.00000	4,215	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,029.00000	8,037	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		5.00000	0,005	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,533.00000	6,541	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		38.00000	0,036	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,566.00000	3,572	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		269.00000	0,264	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		797.00000	0,800	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,045.00000	1,038	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		73.00000	0,074	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,476.00000	2,468	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	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	3.75	Call		3,972.00000	3,965	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		121.00000	0,117	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,699.00000	1,703	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		485.00000	0,479	20.27	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		363.00000	0,365	20.27	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		22.00000	0,021	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,550.00000	4,557	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		27.00000	0,026	33.99	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,205.00000	4,212	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		134.00000	0,130	25.94	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,562.00000	1,566	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		117.00000	0,114	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,745.00000	1,750	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		461.00000	0,455	20.33	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		389.00000	0,391	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		23.00000	0,021	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,501.00000	4,507	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		100.00000	0,097	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,978.00000	1,983	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		107.00000	0,103	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,885.00000	1,889	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		438.00000	0,432	20.40	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		416.00000	0,418	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		97.00000	0,094	27.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,025.00000	2,030	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		103.00000	0,100	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,931.00000	1,936	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		110.00000	0,106	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,838.00000	1,842	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		419.00000	0,413	20.59	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		447.00000	0,449	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		19.00000	0,017	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,847.00000	4,853	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		293.00000	0,288	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		721.00000	0,724	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		17.00000	0,016	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,045.00000	5,052	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		52.00000	0,049	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,980.00000	2,985	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		55.00000	0,052	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,883.00000	2,888	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		58.00000	0,056	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,786.00000	2,792	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		247.00000	0,242	22.89	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		875.00000	0,878	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		18.00000	0,017	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,896.00000	4,903	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		56.00000	0,054	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,834.00000	2,840	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	14/06/2010	Foreign Exchange Future	10.40	Call		60.00000	0,057	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,738.00000	2,743	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		281.00000	0,276	22.31	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		759.00000	0,762	22.31	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		20.00000	0,018	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,748.00000	4,754	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		62.00000	0,059	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,690.00000	2,695	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		66.00000	0,063	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,594.00000	2,599	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		70.00000	0,067	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,498.00000	2,503	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		74.00000	0,072	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,402.00000	2,408	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		80.00000	0,077	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,308.00000	2,313	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		85.00000	0,082	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,213.00000	2,218	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		91.00000	0,088	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,119.00000	2,124	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		320.00000	0,315	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		648.00000	0,651	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		23.00000	0,022	34.40	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,451.00000	4,458	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		113.00000	0,110	26.90	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		1,791.00000	1,796	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		20.00000	0,019	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,698.00000	4,705	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		64.00000	0,061	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,642.00000	2,647	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		68.00000	0,065	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,546.00000	2,551	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		72.00000	0,069	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,450.00000	2,455	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		82.00000	0,079	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,260.00000	2,265	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		88.00000	0,085	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,166.00000	2,171	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		95.00000	0,091	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,073.00000	2,077	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		334.00000	0,329	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		612.00000	0,615	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		77.00000	0,074	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,355.00000	2,360	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,979.00000	7,987	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,022.00000	4,015	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	0,009	36.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,038.00000	6,045	36.84	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	14/06/2010	Foreign Exchange Future	11.75	Call		30.00000	0,028	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,058.00000	4,064	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,079.00000	8,087	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	0,009	36.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,087.00000	6,095	36.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		29.00000	0,027	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,107.00000	4,113	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,922.00000	3,915	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,229.00000	8,237	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		8.00000	0,007	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,236.00000	6,243	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		26.00000	0,025	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,254.00000	4,261	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,772.00000	3,765	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,129.00000	8,137	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		9.00000	0,008	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,137.00000	6,144	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,872.00000	3,865	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,778.00000	9,786	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,179.00000	8,187	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	0,008	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,186.00000	6,194	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,822.00000	3,815	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,279.00000	8,287	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,722.00000	3,715	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,329.00000	8,336	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		7.00000	0,006	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,335.00000	6,342	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		815.00000	0,809	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		143.00000	0,145	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,689.00000	1,681	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		17.00000	0,017	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,675.00000	2,667	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,672.00000	3,665	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,879.00000	7,887	34.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,122.00000	4,115	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,929.00000	7,937	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,072.00000	4,065	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,379.00000	8,386	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		7.00000	0,006	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,385.00000	6,392	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,622.00000	3,615	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.84800	7.85540		20.29	0.00	0	4,585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		16.00000	0,016	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,011.00000	8,018	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		33.00000	0,032	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,028.00000	6,034	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		68.00000	0,066	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,063.00000	4,068	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		162.00000	0,159	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,157.00000	2,161	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,124.00000	1,118	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		119.00000	0,120	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,021.00000	2,015	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		16.00000	0,017	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,011.00000	3,003	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,005	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,006.00000	3,999	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		17.00000	0,016	37.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,962.00000	7,968	37.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		33.00000	0,032	34.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,978.00000	5,984	34.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		69.00000	0,068	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,014.00000	4,020	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		166.00000	0,163	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,111.00000	2,115	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		559.00000	0,555	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		504.00000	0,507	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,164.00000	1,158	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		109.00000	0,110	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,071.00000	2,064	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		16.00000	0,016	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,060.00000	3,053	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,056.00000	4,049	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		538.00000	0,534	20.29	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		533.00000	0,536	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		16.00000	0,015	37.45	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	15.90	Put		8,061.00000	8,067	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		32.00000	0,031	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,077.00000	6,083	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		67.00000	0,065	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,112.00000	4,117	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		158.00000	0,155	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,203.00000	2,207	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		519.00000	0,515	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		564.00000	0,567	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,086.00000	1,081	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		131.00000	0,133	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,974.00000	1,967	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		19.00000	0,019	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,961.00000	2,954	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,956.00000	3,949	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		16.00000	0,015	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,111.00000	8,117	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		32.00000	0,031	35.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,127.00000	6,133	35.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		65.00000	0,064	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,160.00000	4,166	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		154.00000	0,151	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,249.00000	2,253	26.85	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	13/09/2010	Foreign Exchange Future	7.95	Call		501.00000	0,497	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		596.00000	0,599	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,050.00000	1,044	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		145.00000	0,146	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,926.00000	1,919	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		21.00000	0,021	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,911.00000	2,904	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,907.00000	3,899	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		15.00000	0,014	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,210.00000	8,216	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		31.00000	0,029	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,226.00000	6,231	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		63.00000	0,061	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,258.00000	4,263	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		146.00000	0,143	27.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,341.00000	2,345	27.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		467.00000	0,463	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		662.00000	0,665	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		979.00000	0,973	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		174.00000	0,175	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,831.00000	1,824	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		26.00000	0,026	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,812.00000	2,805	24.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,007	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,807.00000	3,799	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		14.00000	0,014	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,259.00000	8,266	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		30.00000	0,029	35.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,275.00000	6,281	35.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		61.00000	0,060	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,306.00000	4,312	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		142.00000	0,139	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,387.00000	2,391	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		451.00000	0,447	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		696.00000	0,699	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		945.00000	0,939	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		190.00000	0,191	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,784.00000	1,777	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		29.00000	0,029	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,762.00000	2,755	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,757.00000	3,750	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		14.00000	0,013	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,309.00000	8,315	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		29.00000	0,028	35.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,324.00000	6,330	35.43	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	13/09/2010	Foreign Exchange Future	12.15	Call		60.00000	0,058	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,355.00000	4,360	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		139.00000	0,136	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,434.00000	2,438	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		436.00000	0,432	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		731.00000	0,734	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		912.00000	0,906	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		207.00000	0,208	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,737.00000	1,731	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		32.00000	0,033	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,713.00000	2,705	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,007	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,707.00000	3,700	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		13.00000	0,012	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,458.00000	8,464	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		28.00000	0,027	35.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,473.00000	6,479	35.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		57.00000	0,055	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,502.00000	4,507	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		129.00000	0,126	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,574.00000	2,578	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		817.00000	0,812	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		262.00000	0,264	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,599.00000	1,592	19.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		44.00000	0,044	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,564.00000	2,557	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,009	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,558.00000	3,550	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,002	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		13.00000	0,013	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,408.00000	8,415	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		28.00000	0,027	35.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,423.00000	6,429	35.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		58.00000	0,056	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,453.00000	4,458	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		132.00000	0,129	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,527.00000	2,531	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		407.00000	0,403	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		802.00000	0,805	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		848.00000	0,843	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		243.00000	0,245	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,645.00000	1,638	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		40.00000	0,040	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,614.00000	2,606	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,008	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,607.00000	3,600	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		12.00000	0,012	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,557.00000	8,564	37.45	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	14.40	Call		27.00000	0,026	35.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,572.00000	6,578	35.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		54.00000	0,053	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,599.00000	4,605	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		123.00000	0,120	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,668.00000	2,672	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		368.00000	0,364	22.03	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		913.00000	0,916	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		759.00000	0,754	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		304.00000	0,306	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,508.00000	1,502	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		53.00000	0,054	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,465.00000	2,458	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,010	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,458.00000	3,451	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		394.00000	0,390	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		839.00000	0,842	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		17.00000	0,016	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,862.00000	7,868	37.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		35.00000	0,033	34.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,880.00000	5,885	34.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		72.00000	0,070	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,917.00000	3,922	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		174.00000	0,171	26.13	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	9.70	Put		2,019.00000	2,023	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		604.00000	0,600	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		449.00000	0,452	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,247.00000	1,241	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		92.00000	0,093	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,169.00000	2,162	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,014	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,160.00000	3,152	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,004	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,156.00000	4,149	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		17.00000	0,016	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,912.00000	7,918	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		34.00000	0,033	34.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,929.00000	5,935	34.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		71.00000	0,069	31.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,966.00000	3,971	31.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		170.00000	0,167	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,065.00000	2,069	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		581.00000	0,577	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		476.00000	0,479	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,206.00000	1,200	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		101.00000	0,102	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,120.00000	2,113	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,015	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,110.00000	3,102	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,004	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,106.00000	4,099	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		15.00000	0,014	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,160.00000	8,166	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		31.00000	0,030	35.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,176.00000	6,182	35.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		64.00000	0,062	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,209.00000	4,214	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		150.00000	0,147	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,295.00000	2,299	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		484.00000	0,480	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		629.00000	0,632	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,014.00000	1,008	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		159.00000	0,160	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,878.00000	1,871	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		23.00000	0,023	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,862.00000	2,854	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,006	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,857.00000	3,849	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		14.00000	0,013	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,359.00000	8,365	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		29.00000	0,028	35.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,374.00000	6,380	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		59.00000	0,057	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,404.00000	4,409	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		135.00000	0,133	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,480.00000	2,485	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		421.00000	0,417	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		766.00000	0,769	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		879.00000	0,874	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		224.00000	0,226	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,691.00000	1,684	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		36.00000	0,036	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,663.00000	2,656	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,008	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,657.00000	3,650	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		13.00000	0,012	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,508.00000	8,514	37.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		27.00000	0,026	35.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,522.00000	6,528	35.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		55.00000	0,054	32.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,550.00000	4,556	32.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		126.00000	0,123	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,621.00000	2,625	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		381.00000	0,377	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		876.00000	0,879	21.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		788.00000	0,783	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		283.00000	0,285	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,553.00000	1,547	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		48.00000	0,049	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,515.00000	2,507	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,009	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,508.00000	3,500	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,002	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		214.00000	0,211	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,659.00000	1,663	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		232.00000	0,229	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,527.00000	1,531	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,029.00000	1,032	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		334.00000	0,330	22.50	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,149.00000	1,152	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		304.00000	0,300	22.98	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.98070	7.98970		20.73	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		40.00000	0,039	36.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,000.00000	8,008	36.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		67.00000	0,065	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,027.00000	6,034	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		119.00000	0,116	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,079.00000	4,085	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		244.00000	0,240	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,204.00000	2,209	25.97	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	13/12/2010	Foreign Exchange Future	7.95	Call		662.00000	0,656	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		622.00000	0,625	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,215.00000	1,207	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		175.00000	0,176	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,075.00000	2,067	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		35.00000	0,036	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,049.00000	3,040	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,042.00000	4,033	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		472.00000	0,466	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,032.00000	1,035	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		39.00000	0,038	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,049.00000	8,057	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		66.00000	0,064	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,076.00000	6,083	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		117.00000	0,114	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,127.00000	4,133	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		239.00000	0,236	26.11	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,249.00000	2,255	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,180.00000	1,169	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		190.00000	0,188	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,028.00000	2,019	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		38.00000	0,038	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,000.00000	2,990	22.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,009	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,992.00000	3,983	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		38.00000	0,037	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,098.00000	8,106	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		65.00000	0,063	33.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,125.00000	6,132	33.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		115.00000	0,112	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,175.00000	4,181	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		234.00000	0,231	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,294.00000	2,300	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		624.00000	0,618	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		684.00000	0,687	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,146.00000	1,135	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		206.00000	0,204	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,982.00000	1,973	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		42.00000	0,042	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,951.00000	2,941	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,010	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,943.00000	3,934	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		37.00000	0,037	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,147.00000	8,156	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		64.00000	0,062	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,174.00000	6,181	33.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		113.00000	0,110	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,223.00000	4,229	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		229.00000	0,226	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,339.00000	2,345	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		607.00000	0,600	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		717.00000	0,719	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,113.00000	1,102	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		223.00000	0,221	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,936.00000	1,927	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		46.00000	0,046	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,901.00000	2,892	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,011	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,893.00000	3,884	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		643.00000	0,636	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		653.00000	0,655	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		36.00000	0,036	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,196.00000	8,205	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		63.00000	0,061	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,223.00000	6,230	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		111.00000	0,108	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,271.00000	4,277	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		224.00000	0,221	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,384.00000	2,390	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		590.00000	0,583	21.13	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		750.00000	0,752	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,080.00000	1,070	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		240.00000	0,239	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,890.00000	1,881	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		50.00000	0,050	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,852.00000	2,843	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,843.00000	3,834	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		36.00000	0,035	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,246.00000	8,254	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		62.00000	0,060	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,272.00000	6,279	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		109.00000	0,107	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,319.00000	4,326	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		219.00000	0,216	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,429.00000	2,435	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		573.00000	0,567	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		783.00000	0,786	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,048.00000	1,038	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		258.00000	0,257	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,845.00000	1,836	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		55.00000	0,055	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,803.00000	2,793	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,012	22.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,793.00000	3,784	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		35.00000	0,034	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,295.00000	8,303	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		61.00000	0,060	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,321.00000	6,329	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		107.00000	0,105	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,367.00000	4,374	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		215.00000	0,211	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,475.00000	2,480	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		557.00000	0,551	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		817.00000	0,820	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,017.00000	1,007	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		277.00000	0,276	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,800.00000	1,791	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		60.00000	0,060	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,754.00000	2,744	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,013	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,744.00000	3,735	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		32.00000	0,031	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,492.00000	8,500	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		58.00000	0,056	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,518.00000	6,525	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		101.00000	0,098	31.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,561.00000	4,567	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		198.00000	0,195	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,658.00000	2,664	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		499.00000	0,493	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		959.00000	0,962	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		900.00000	0,892	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		360.00000	0,361	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,623.00000	1,615	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		83.00000	0,084	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,558.00000	2,549	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,018	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,545.00000	3,536	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		33.00000	0,032	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,443.00000	8,451	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		59.00000	0,057	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,469.00000	6,476	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		102.00000	0,100	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,512.00000	4,519	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		202.00000	0,199	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,612.00000	2,618	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		512.00000	0,507	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		922.00000	0,926	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		928.00000	0,920	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		338.00000	0,339	19.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,666.00000	1,659	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		76.00000	0,078	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,607.00000	2,598	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,017	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,595.00000	3,585	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		460.00000	0,454	22.34	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,070.00000	1,073	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		31.00000	0,031	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,541.00000	8,550	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		57.00000	0,055	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,567.00000	6,574	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		99.00000	0,097	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,609.00000	4,616	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		194.00000	0,191	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,704.00000	2,710	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		485.00000	0,479	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		995.00000	0,998	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		873.00000	0,865	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		383.00000	0,384	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,580.00000	1,572	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		90.00000	0,091	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,509.00000	2,500	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,019	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,495.00000	3,486	25.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		542.00000	0,536	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		852.00000	0,855	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		41.00000	0,040	36.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,901.00000	7,909	36.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		69.00000	0,066	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,929.00000	5,935	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		122.00000	0,119	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,982.00000	3,988	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		255.00000	0,250	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,115.00000	2,119	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		703.00000	0,698	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		563.00000	0,567	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,290.00000	1,284	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		150.00000	0,153	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,169.00000	2,162	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		29.00000	0,031	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,148.00000	3,139	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,142.00000	4,132	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,001	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		40.00000	0,039	36.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,950.00000	7,958	36.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		68.00000	0,066	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,978.00000	5,985	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	13/12/2010	Foreign Exchange Future	11.90	Call		121.00000	0,118	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,031.00000	4,037	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		250.00000	0,245	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,160.00000	2,164	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		681.00000	0,677	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		591.00000	0,596	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,251.00000	1,245	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		161.00000	0,164	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,121.00000	2,114	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		31.00000	0,033	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,098.00000	3,089	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,092.00000	4,083	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		34.00000	0,034	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,344.00000	8,353	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		60.00000	0,059	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,370.00000	6,378	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		105.00000	0,103	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,415.00000	4,422	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		210.00000	0,207	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,520.00000	2,526	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		987.00000	0,977	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		297.00000	0,296	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,755.00000	1,747	19.18	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	13/12/2010	Foreign Exchange Future	6.30	Put		65.00000	0,066	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,705.00000	2,696	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,015	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,694.00000	3,685	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		33.00000	0,033	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,393.00000	8,402	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		59.00000	0,058	34.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,419.00000	6,427	34.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		104.00000	0,102	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,464.00000	4,471	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		206.00000	0,203	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,566.00000	2,572	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		527.00000	0,521	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		887.00000	0,890	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		957.00000	0,948	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		317.00000	0,317	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,710.00000	1,702	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		70.00000	0,071	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,656.00000	2,647	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,016	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,644.00000	3,635	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		49.00000	0,048	35.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,109.00000	7,117	35.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		84.00000	0,082	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,144.00000	5,151	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		158.00000	0,155	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,218.00000	3,224	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		365.00000	0,360	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,425.00000	1,429	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,940.00000	4,931	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,466.00000	1,470	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		356.00000	0,351	23.69	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.10650	12.13790		17.92	60,532.50	5	13,881.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,862.00000	9,894	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,862.00000	7,894	33.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,863.00000	5,895	29.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		8.00000	0,005	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,870.00000	3,899	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		72.00000	0,064	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,934.00000	1,958	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		175.00000	0,160	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,037.00000	1,054	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		477.00000	0,449	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		339.00000	0,343	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,191.00000	1,158	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		53.00000	0,052	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,147.00000	2,115	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,009	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,012.00000	10,044	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,012.00000	8,044	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		1.00000	0,001	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,013.00000	6,045	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		7.00000	0,004	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,019.00000	4,048	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		63.00000	0,056	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,075.00000	2,100	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		152.00000	0,138	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,164.00000	1,182	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		406.00000	0,380	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		418.00000	0,424	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,059.00000	1,026	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		71.00000	0,070	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,999.00000	1,967	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		11.00000	0,011	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,962.00000	9,994	33.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,962.00000	7,994	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,963.00000	5,995	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		8.00000	0,005	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,970.00000	3,999	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		66.00000	0,059	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,028.00000	2,053	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		159.00000	0,145	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,121.00000	1,139	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		427.00000	0,401	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		389.00000	0,395	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,101.00000	1,068	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		63.00000	0,062	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,048.00000	2,016	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,010	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,991.00000	2,959	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,362.00000	9,394	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,000	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,363.00000	7,394	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,212.00000	9,244	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	32.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,213.00000	7,245	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		2.00000	0,002	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,214.00000	5,246	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		17.00000	0,012	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,229.00000	3,256	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		126.00000	0,114	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,338.00000	1,358	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		332.00000	0,309	18.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		544.00000	0,553	18.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		899.00000	0,865	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		111.00000	0,109	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,805.00000	1,772	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		17.00000	0,016	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,792.00000	2,760	23.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,062.00000	9,094	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	32.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,063.00000	7,095	32.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		3.00000	0,002	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,065.00000	5,096	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		20.00000	0,015	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,082.00000	3,109	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		145.00000	0,131	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,207.00000	1,225	21.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		386.00000	0,361	18.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		448.00000	0,455	18.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,018.00000	0,984	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		80.00000	0,078	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,951.00000	1,918	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		13.00000	0,012	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,941.00000	2,909	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,112.00000	9,144	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,113.00000	7,145	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		3.00000	0,002	28.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,115.00000	5,146	28.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		19.00000	0,014	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,131.00000	3,158	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		138.00000	0,125	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,250.00000	1,269	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		367.00000	0,343	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		479.00000	0,487	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		977.00000	0,944	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		89.00000	0,088	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,902.00000	1,869	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		14.00000	0,013	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,891.00000	2,859	24.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,003	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,262.00000	9,294	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,000	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,263.00000	7,294	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		2.00000	0,002	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,264.00000	5,296	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		16.00000	0,011	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,278.00000	3,305	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		120.00000	0,109	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,382.00000	1,403	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		316.00000	0,294	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		578.00000	0,588	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		861.00000	0,828	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		123.00000	0,122	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,756.00000	1,724	19.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		18.00000	0,018	19.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,742.00000	2,710	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,512.00000	9,544	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,000	32.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,513.00000	7,544	32.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,662.00000	9,694	33.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,662.00000	7,694	33.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,912.00000	9,944	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,912.00000	7,944	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,913.00000	5,945	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		8.00000	0,005	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,920.00000	3,949	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		167.00000	0,152	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,079.00000	1,096	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		451.00000	0,424	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		363.00000	0,368	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,146.00000	1,113	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		58.00000	0,057	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,098.00000	2,065	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		10.00000	0,009	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,812.00000	9,844	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,812.00000	7,844	33.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,762.00000	9,794	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,762.00000	7,794	33.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,712.00000	9,744	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,712.00000	7,744	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,612.00000	9,644	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,612.00000	7,644	33.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,462.00000	9,494	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,463.00000	7,494	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,412.00000	9,444	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,413.00000	7,444	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,312.00000	9,344	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,000	32.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,313.00000	7,344	32.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		2.00000	0,002	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,314.00000	5,346	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		15.00000	0,011	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,327.00000	3,355	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	13.45	Call		115.00000	0,104	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,427.00000	1,448	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		300.00000	0,279	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		612.00000	0,623	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		823.00000	0,791	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		135.00000	0,135	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,708.00000	1,675	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		20.00000	0,019	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,692.00000	2,660	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,162.00000	9,194	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,163.00000	7,195	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		3.00000	0,002	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,165.00000	5,196	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		6.00000	0,004	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,168.00000	4,198	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		18.00000	0,013	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,180.00000	3,207	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		53.00000	0,046	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,215.00000	2,240	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		132.00000	0,120	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,294.00000	1,314	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		349.00000	0,326	18.58	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	12.30	Put		511.00000	0,520	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		938.00000	0,904	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		100.00000	0,098	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,853.00000	1,821	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		15.00000	0,015	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,841.00000	2,810	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,004	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		69.00000	0,062	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,981.00000	2,006	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		2.00000	0,001	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,764.00000	5,795	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		4.00000	0,002	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,766.00000	4,796	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		9.00000	0,006	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,771.00000	3,800	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		27.00000	0,022	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,789.00000	2,816	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		78.00000	0,070	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,840.00000	1,864	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		193.00000	0,176	20.55	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		955.00000	0,970	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		531.00000	0,502	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		293.00000	0,296	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,283.00000	1,249	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		45.00000	0,043	17.66	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	9.90	Call		2,246.00000	2,214	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		2.00000	0,001	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,514.00000	5,545	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		4.00000	0,003	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,516.00000	4,547	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		12.00000	0,008	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,524.00000	3,552	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		36.00000	0,030	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,548.00000	2,574	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		96.00000	0,087	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,608.00000	1,631	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		246.00000	0,227	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		758.00000	0,771	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		684.00000	0,652	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		196.00000	0,196	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,517.00000	1,484	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		29.00000	0,028	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,493.00000	2,461	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,005	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		2.00000	0,001	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,614.00000	5,645	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		4.00000	0,003	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,616.00000	4,647	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		11.00000	0,007	25.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,623.00000	3,651	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		32.00000	0,026	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,644.00000	2,670	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		88.00000	0,080	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,700.00000	1,724	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		223.00000	0,205	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		835.00000	0,849	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		619.00000	0,589	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		231.00000	0,233	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,422.00000	1,389	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		34.00000	0,033	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,394.00000	2,362	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,006	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		2.00000	0,002	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,414.00000	5,446	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		5.00000	0,003	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,417.00000	4,447	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		14.00000	0,009	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,426.00000	3,453	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		40.00000	0,034	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,452.00000	2,478	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		105.00000	0,095	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,517.00000	1,539	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		272.00000	0,252	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		684.00000	0,696	19.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		752.00000	0,719	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		164.00000	0,163	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,612.00000	1,579	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		24.00000	0,023	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,593.00000	2,561	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,005	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		2.00000	0,001	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,714.00000	5,745	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		4.00000	0,003	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,716.00000	4,747	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		10.00000	0,006	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,722.00000	3,750	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		29.00000	0,023	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,741.00000	2,767	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		81.00000	0,073	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,793.00000	1,817	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		202.00000	0,185	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		914.00000	0,929	20.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		559.00000	0,530	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		271.00000	0,274	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,329.00000	1,296	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		41.00000	0,040	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,295.00000	2,263	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,007	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	29.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,813.00000	5,845	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		3.00000	0,002	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,815.00000	4,846	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		9.00000	0,006	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,821.00000	3,850	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		26.00000	0,020	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,838.00000	2,864	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		75.00000	0,067	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,887.00000	1,911	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		183.00000	0,168	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		995.00000	1,012	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		503.00000	0,475	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		315.00000	0,319	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,237.00000	1,203	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		49.00000	0,047	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,196.00000	2,164	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,008	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		2.00000	0,001	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,664.00000	5,695	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		4.00000	0,003	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,666.00000	4,697	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		10.00000	0,007	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,672.00000	3,701	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		31.00000	0,025	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,693.00000	2,719	24.99	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	13.80	Call		85.00000	0,076	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,747.00000	1,770	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		212.00000	0,195	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		874.00000	0,889	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		589.00000	0,559	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		251.00000	0,253	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,376.00000	1,342	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		38.00000	0,036	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,345.00000	2,313	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,007	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		2.00000	0,001	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,564.00000	5,595	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		4.00000	0,003	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,566.00000	4,597	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		12.00000	0,008	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,574.00000	3,602	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		34.00000	0,028	24.92	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,596.00000	2,622	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		92.00000	0,083	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,654.00000	1,677	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		234.00000	0,216	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		796.00000	0,810	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		651.00000	0,620	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		213.00000	0,214	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,469.00000	1,436	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		31.00000	0,030	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,444.00000	2,412	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,006	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		2.00000	0,001	29.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,464.00000	5,495	29.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		5.00000	0,003	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,467.00000	4,497	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		13.00000	0,009	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,475.00000	3,503	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		38.00000	0,032	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,500.00000	2,526	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		101.00000	0,091	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,563.00000	1,585	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		259.00000	0,239	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		721.00000	0,733	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		717.00000	0,685	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		179.00000	0,179	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,564.00000	1,531	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		26.00000	0,025	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,543.00000	2,511	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,005	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		2.00000	0,002	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,364.00000	5,396	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		5.00000	0,003	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,367.00000	4,397	26.77	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	15.50	Call		14.00000	0,010	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,376.00000	3,404	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		43.00000	0,036	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,405.00000	2,430	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		286.00000	0,265	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		648.00000	0,659	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		787.00000	0,755	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		149.00000	0,149	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,660.00000	1,627	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		22.00000	0,021	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,642.00000	2,611	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,005	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		110.00000	0,099	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,472.00000	1,493	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,462.00000	8,494	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		1.00000	0,001	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,463.00000	6,495	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,539.00000	3,508	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,002	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,362.00000	8,394	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		1.00000	0,001	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,363.00000	6,395	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,639.00000	3,607	27.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,412.00000	8,444	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		1.00000	0,001	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,413.00000	6,445	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,589.00000	3,558	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,002	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,662.00000	8,694	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		1.00000	0,001	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,663.00000	6,695	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,340.00000	3,308	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,762.00000	8,794	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,001	31.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,763.00000	6,795	31.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,240.00000	3,208	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,712.00000	8,744	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,001	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,713.00000	6,745	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,290.00000	3,258	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	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	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,812.00000	8,844	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,001	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,813.00000	6,845	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,190.00000	3,158	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,962.00000	8,994	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,963.00000	6,995	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		3.00000	0,002	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,965.00000	4,996	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		22.00000	0,017	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,984.00000	3,011	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,040.00000	3,009	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,003	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,012.00000	9,044	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,013.00000	7,045	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		3.00000	0,002	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,015.00000	5,046	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		21.00000	0,016	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,033.00000	3,060	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	33.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,912.00000	8,944	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,001	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,913.00000	6,945	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		3.00000	0,002	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,915.00000	4,946	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		23.00000	0,018	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,935.00000	2,962	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,090.00000	3,059	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,003	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,212.00000	8,244	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		1.00000	0,001	30.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,213.00000	6,245	30.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		6.00000	0,004	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,218.00000	4,248	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		50.00000	0,044	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,262.00000	2,288	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,789.00000	3,757	28.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	28.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,188.00000	4,157	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,001	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,140.00000	3,108	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,138.00000	4,107	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,001	29.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,288.00000	4,257	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,001	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,088.00000	4,057	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,001	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,512.00000	8,544	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		1.00000	0,001	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,513.00000	6,545	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,489.00000	3,458	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,002	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,989.00000	3,957	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,062.00000	8,094	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		1.00000	0,001	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,063.00000	6,095	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		7.00000	0,004	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,069.00000	4,098	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		59.00000	0,053	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,121.00000	2,147	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,939.00000	3,907	28.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	28.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,312.00000	8,344	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		1.00000	0,001	30.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,313.00000	6,345	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		5.00000	0,003	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,317.00000	4,347	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		45.00000	0,039	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,357.00000	2,383	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,689.00000	3,657	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,562.00000	8,594	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		1.00000	0,001	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,563.00000	6,595	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,439.00000	3,408	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,002	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,262.00000	8,294	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		1.00000	0,001	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,263.00000	6,295	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		6.00000	0,004	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,268.00000	4,298	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		48.00000	0,041	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,310.00000	2,335	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,739.00000	3,707	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,612.00000	8,644	33.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		1.00000	0,001	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,613.00000	6,645	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,390.00000	3,358	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.31500	12.34640		18.32	357,135.00	29	12,154.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,705.00000	9,736	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		6.00000	0,005	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,710.00000	7,740	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,005.00000	10,036	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		5.00000	0,004	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,009.00000	8,039	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,505.00000	9,536	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		7.00000	0,006	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,511.00000	7,541	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		27.00000	0,024	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,531.00000	5,559	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		84.00000	0,079	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,588.00000	3,614	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		2.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,356.00000	9,386	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		8.00000	0,007	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,362.00000	7,392	28.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		30.00000	0,026	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,384.00000	5,411	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		90.00000	0,085	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,444.00000	3,470	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,256.00000	9,287	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		8.00000	0,007	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,262.00000	7,292	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		285.00000	0,272	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,539.00000	1,557	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		528.00000	0,508	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		782.00000	0,793	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,805.00000	1,773	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		59.00000	0,058	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,764.00000	2,732	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		18.00000	0,017	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,056.00000	9,087	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		9.00000	0,008	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,063.00000	7,093	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,106.00000	9,137	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		9.00000	0,008	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,113.00000	7,143	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		581.00000	0,560	18.66	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		685.00000	0,695	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,119.00000	1,089	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		223.00000	0,224	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,941.00000	1,909	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		45.00000	0,044	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,912.00000	2,880	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		16.00000	0,015	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,555.00000	9,586	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		27.00000	0,023	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,581.00000	5,608	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		82.00000	0,077	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,636.00000	3,662	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,755.00000	9,786	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		6.00000	0,005	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,760.00000	7,790	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		24.00000	0,021	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,778.00000	5,806	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,905.00000	9,936	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		5.00000	0,005	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,909.00000	7,940	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		663.00000	0,639	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		567.00000	0,574	18.25	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	14/06/2010	Foreign Exchange Future	11.25	Call		1,263.00000	1,232	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		167.00000	0,167	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,128.00000	2,096	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		32.00000	0,031	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,955.00000	9,986	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		5.00000	0,004	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,959.00000	7,989	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,225.00000	1,194	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		179.00000	0,179	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,079.00000	2,047	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		33.00000	0,032	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,855.00000	9,886	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		5.00000	0,005	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,859.00000	7,890	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		204.00000	0,194	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,058.00000	2,079	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		363.00000	0,347	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,217.00000	1,232	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		686.00000	0,662	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		540.00000	0,547	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,302.00000	1,271	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		156.00000	0,156	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,176.00000	2,144	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		30.00000	0,029	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,805.00000	9,836	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		23.00000	0,020	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,827.00000	5,855	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		73.00000	0,068	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,877.00000	3,903	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,655.00000	9,686	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		6.00000	0,005	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,660.00000	7,690	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,605.00000	9,636	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		6.00000	0,006	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,610.00000	7,641	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		26.00000	0,023	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,630.00000	5,658	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		80.00000	0,075	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,684.00000	3,710	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,455.00000	9,486	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		7.00000	0,006	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,461.00000	7,491	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		28.00000	0,025	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,482.00000	5,510	27.45	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	15.80	Call		86.00000	0,081	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,540.00000	3,566	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		897.00000	0,870	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		351.00000	0,355	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,630.00000	1,598	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		84.00000	0,083	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,567.00000	2,535	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		21.00000	0,020	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,405.00000	9,436	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		7.00000	0,006	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,411.00000	7,441	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		2.00000	0,001	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,306.00000	9,336	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		8.00000	0,007	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,312.00000	7,342	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		277.00000	0,264	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,581.00000	1,599	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		988.00000	0,959	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		292.00000	0,294	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,761.00000	1,729	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		65.00000	0,064	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,206.00000	9,237	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		8.00000	0,007	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,212.00000	7,242	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		25.00000	0,021	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,729.00000	5,756	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		43.00000	0,039	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,747.00000	4,774	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		76.00000	0,072	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,780.00000	3,807	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		126.00000	0,120	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,830.00000	2,855	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		294.00000	0,280	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,498.00000	1,515	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		545.00000	0,525	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		749.00000	0,760	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,052.00000	1,023	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		256.00000	0,258	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,850.00000	1,818	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		54.00000	0,053	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,813.00000	2,781	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		17.00000	0,016	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		198.00000	0,189	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,102.00000	2,124	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		17.00000	0,015	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,271.00000	6,300	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		57.00000	0,053	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,311.00000	4,338	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		95.00000	0,089	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,349.00000	3,374	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		734.00000	0,710	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		488.00000	0,495	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,381.00000	1,349	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		135.00000	0,134	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		18.00000	0,016	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,172.00000	6,201	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		410.00000	0,393	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,064.00000	1,078	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		786.00000	0,760	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		440.00000	0,445	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,462.00000	1,430	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		116.00000	0,115	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,372.00000	2,340	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		26.00000	0,025	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		23.00000	0,019	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,877.00000	5,904	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		40.00000	0,036	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,894.00000	4,921	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		71.00000	0,067	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,925.00000	3,952	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		117.00000	0,110	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,971.00000	2,995	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		269.00000	0,257	21.51	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	13.70	Put		1,623.00000	1,642	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		495.00000	0,476	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		849.00000	0,861	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		957.00000	0,929	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		311.00000	0,314	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,717.00000	1,685	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		71.00000	0,070	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,666.00000	2,634	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		20.00000	0,019	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		868.00000	0,841	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		372.00000	0,376	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,587.00000	1,555	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		91.00000	0,090	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,518.00000	2,486	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		22.00000	0,021	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		31.00000	0,027	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,335.00000	5,362	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		55.00000	0,051	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,359.00000	4,386	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		374.00000	0,358	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,178.00000	1,193	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		710.00000	0,686	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		514.00000	0,521	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,225.00000	2,193	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		29.00000	0,028	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		18.00000	0,015	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,222.00000	6,250	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		58.00000	0,054	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,262.00000	4,289	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		97.00000	0,092	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,301.00000	3,327	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		221.00000	0,210	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,925.00000	1,945	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		398.00000	0,381	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,102.00000	1,116	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		760.00000	0,735	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		464.00000	0,470	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,421.00000	1,389	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		125.00000	0,124	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,323.00000	2,291	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		27.00000	0,026	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		19.00000	0,016	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,123.00000	6,151	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		34.00000	0,031	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,138.00000	5,166	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		62.00000	0,058	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,166.00000	4,193	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		102.00000	0,097	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,206.00000	3,232	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		423.00000	0,406	19.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,027.00000	1,041	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		812.00000	0,786	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		416.00000	0,421	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,503.00000	1,471	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		107.00000	0,106	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,420.00000	2,388	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		24.00000	0,023	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		437.00000	0,419	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		991.00000	1,004	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		840.00000	0,813	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		394.00000	0,398	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,469.00000	2,437	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		23.00000	0,022	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		22.00000	0,019	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,926.00000	5,954	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		39.00000	0,035	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,943.00000	4,970	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		69.00000	0,065	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,973.00000	4,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		114.00000	0,107	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,018.00000	3,042	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		480.00000	0,461	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		884.00000	0,896	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		926.00000	0,899	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		330.00000	0,334	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,673.00000	1,641	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		77.00000	0,076	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,617.00000	2,585	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		21.00000	0,020	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		262.00000	0,249	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,666.00000	1,684	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		25.00000	0,022	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,679.00000	5,707	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		45.00000	0,041	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,699.00000	4,726	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		78.00000	0,073	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,732.00000	3,758	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		130.00000	0,123	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,784.00000	2,808	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		312.00000	0,298	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,416.00000	1,433	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		29.00000	0,026	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,433.00000	5,461	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		52.00000	0,048	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,456.00000	4,483	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		88.00000	0,083	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,492.00000	3,518	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		149.00000	0,141	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,553.00000	2,576	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		352.00000	0,336	20.48	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	13.25	Put		1,256.00000	1,271	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		33.00000	0,029	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,237.00000	5,264	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,189.00000	1,159	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		193.00000	0,194	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,033.00000	2,001	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		37.00000	0,036	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,011.00000	2,979	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		15.00000	0,014	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		35.00000	0,032	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,089.00000	5,117	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		64.00000	0,060	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,118.00000	4,145	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		182.00000	0,173	23.05	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,236.00000	2,258	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,154.00000	1,124	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		208.00000	0,209	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,987.00000	1,955	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		41.00000	0,040	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		60.00000	0,056	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,214.00000	4,241	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		100.00000	0,094	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,254.00000	3,279	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		172.00000	0,163	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,326.00000	2,348	23.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		303.00000	0,289	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,457.00000	1,474	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		563.00000	0,542	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		717.00000	0,727	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,085.00000	1,056	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		239.00000	0,241	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,895.00000	1,863	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		49.00000	0,048	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,863.00000	2,831	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		17.00000	0,016	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		6.00000	0,006	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,560.00000	7,591	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		20.00000	0,017	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,074.00000	6,102	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		47.00000	0,043	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,601.00000	4,628	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		105.00000	0,099	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,159.00000	3,184	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		240.00000	0,229	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,794.00000	1,814	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		600.00000	0,578	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		654.00000	0,663	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,545.00000	1,513	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		99.00000	0,098	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,961.00000	2,929	20.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		15.00000	0,014	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,448.00000	4,417	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		227.00000	0,216	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,881.00000	1,901	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		5.00000	0,005	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,809.00000	7,840	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		17.00000	0,014	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,321.00000	6,349	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		41.00000	0,037	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,845.00000	4,872	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		93.00000	0,087	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,397.00000	3,422	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		209.00000	0,199	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,013.00000	2,034	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		511.00000	0,492	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		815.00000	0,827	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,341.00000	1,310	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		145.00000	0,145	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,715.00000	2,683	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		19.00000	0,018	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,200.00000	4,168	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,003	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		4.00000	0,003	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,258.00000	8,288	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		12.00000	0,010	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,766.00000	6,795	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		32.00000	0,028	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,286.00000	5,313	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		74.00000	0,070	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,828.00000	3,855	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		162.00000	0,154	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,416.00000	2,439	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		386.00000	0,369	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,140.00000	1,154	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,020.00000	0,991	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		274.00000	0,276	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,274.00000	2,242	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		28.00000	0,027	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,753.00000	3,721	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	0,006	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		21.00000	0,018	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,975.00000	6,003	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		38.00000	0,034	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,992.00000	5,019	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		68.00000	0,064	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,022.00000	4,049	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		111.00000	0,104	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,065.00000	3,089	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		193.00000	0,184	22.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,147.00000	2,169	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		254.00000	0,242	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,708.00000	1,727	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		341.00000	0,326	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,295.00000	1,311	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		465.00000	0,446	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		919.00000	0,931	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		640.00000	0,617	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		594.00000	0,602	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		215.00000	0,205	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,969.00000	1,990	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		21.00000	0,018	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,025.00000	6,053	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		36.00000	0,033	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,040.00000	5,068	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		66.00000	0,062	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,070.00000	4,097	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		108.00000	0,102	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,112.00000	3,137	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		247.00000	0,235	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,751.00000	1,770	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		331.00000	0,316	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,335.00000	1,351	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		451.00000	0,432	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		955.00000	0,967	19.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		620.00000	0,598	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		624.00000	0,633	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		234.00000	0,222	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,838.00000	1,857	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		33.00000	0,030	27.24	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,187.00000	5,215	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		321.00000	0,307	20.82	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,375.00000	1,392	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		188.00000	0,178	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,192.00000	2,213	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		3.00000	0,003	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,457.00000	8,488	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		15.00000	0,013	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,469.00000	6,498	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		50.00000	0,046	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,504.00000	4,531	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		145.00000	0,137	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,599.00000	2,622	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,555.00000	3,523	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	0,008	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		3.00000	0,003	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,357.00000	8,388	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		16.00000	0,014	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,370.00000	6,399	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		53.00000	0,049	26.68	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	16.70	Put		4,407.00000	4,434	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		153.00000	0,145	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,507.00000	2,530	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,654.00000	3,622	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	0,007	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		3.00000	0,003	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,407.00000	8,438	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		15.00000	0,013	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,419.00000	6,448	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,604.00000	3,573	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,008	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		3.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,657.00000	8,687	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		13.00000	0,011	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,667.00000	6,696	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,357.00000	3,325	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	0,010	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		3.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,757.00000	8,787	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		42.00000	0,038	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,796.00000	4,823	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		123.00000	0,116	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,877.00000	2,901	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,258.00000	3,226	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		12.00000	0,011	21.51	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	21.05	Call		3.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,707.00000	8,737	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		12.00000	0,011	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,716.00000	6,746	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,307.00000	3,275	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		11.00000	0,010	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,806.00000	8,837	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		11.00000	0,010	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,815.00000	6,845	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		120.00000	0,113	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,924.00000	2,948	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,208.00000	3,176	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	0,011	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,956.00000	8,987	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		10.00000	0,009	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,964.00000	6,994	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,060.00000	3,028	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		14.00000	0,013	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,006.00000	9,037	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		10.00000	0,009	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,014.00000	7,044	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		2.00000	0,002	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,906.00000	8,937	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		11.00000	0,009	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,915.00000	6,944	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,109.00000	3,077	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		13.00000	0,012	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		4.00000	0,004	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,208.00000	8,239	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		167.00000	0,159	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,371.00000	2,394	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,803.00000	3,771	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		7.00000	0,006	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,159.00000	3,127	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		13.00000	0,012	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,150.00000	4,119	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,004	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,299.00000	4,268	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,003	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,101.00000	4,069	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		5.00000	0,004	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		3.00000	0,003	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,507.00000	8,538	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		14.00000	0,012	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,518.00000	6,547	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		49.00000	0,045	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,553.00000	4,580	26.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		141.00000	0,134	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,645.00000	2,669	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,505.00000	3,473	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,008	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		4.00000	0,003	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,308.00000	8,338	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		158.00000	0,150	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,462.00000	2,485	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,704.00000	3,672	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		8.00000	0,007	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,002.00000	3,970	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		6.00000	0,005	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		4.00000	0,004	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,058.00000	8,089	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,952.00000	3,920	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		6.00000	0,005	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		3.00000	0,003	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,557.00000	8,588	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		14.00000	0,012	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,568.00000	6,597	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		137.00000	0,130	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,691.00000	2,715	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,456.00000	3,424	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		10.00000	0,009	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		2.00000	0,002	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,156.00000	9,187	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		9.00000	0,008	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,163.00000	7,193	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		3.00000	0,003	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,607.00000	8,638	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		13.00000	0,011	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,617.00000	6,646	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		46.00000	0,042	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,650.00000	4,677	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		133.00000	0,126	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,737.00000	2,761	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,406.00000	3,374	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	0,009	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,856.00000	8,887	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		11.00000	0,010	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,865.00000	6,895	28.02	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.52190	12.55190		18.35	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		684.00000	0,663	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		862.00000	0,871	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		663.00000	0,684	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		891.00000	0,942	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		706.00000	0,685	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		834.00000	0,843	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			0.08280	0.08330		25.28	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		573.00000	0,005	25.28	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		243.00000	0,003	25.28	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		216.00000	0,002	29.65	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		886.00000	0,009	29.65	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,345.00000	0,013	21.85	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		15.00000	0,000	21.85	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08440	0.08480		29.24	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		836.00000	0,008	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		356.00000	0,004	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		464.00000	0,004	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		984.00000	0,010	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,536.00000	0,015	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		56.00000	0,001	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.91050	10.91400		17.20	1,451,096.50	133	22,144.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,736.00000	8,740	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	32.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,736.00000	6,740	32.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	0,002	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,739.00000	4,742	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		24.00000	0,021	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,760.00000	2,761	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		157.00000	0,148	20.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		893.00000	0,888	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		498.00000	0,483	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		234.00000	0,223	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,293.00000	1,285	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		29.00000	0,025	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,268.00000	2,264	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,265.00000	3,261	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,986.00000	8,990	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,986.00000	6,990	32.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,086.00000	9,090	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,086.00000	7,090	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,836.00000	8,840	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,836.00000	6,840	32.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		63.00000	0,059	24.10	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,749.00000	1,749	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,636.00000	8,640	34.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,636.00000	6,640	31.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		4.00000	0,003	29.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,640.00000	4,643	29.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		26.00000	0,023	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,662.00000	2,663	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		175.00000	0,165	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		811.00000	0,805	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		560.00000	0,546	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		196.00000	0,186	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,388.00000	1,381	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		24.00000	0,021	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,368.00000	2,364	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,004	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,365.00000	3,361	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,486.00000	8,490	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,486.00000	6,490	31.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		4.00000	0,003	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,490.00000	4,493	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		30.00000	0,027	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,516.00000	2,517	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		206.00000	0,196	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		692.00000	0,686	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		661.00000	0,647	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		147.00000	0,137	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,532.00000	1,526	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		18.00000	0,016	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,517.00000	2,513	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,515.00000	3,511	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,536.00000	8,540	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,536.00000	6,540	31.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		4.00000	0,003	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,540.00000	4,543	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		29.00000	0,026	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,565.00000	2,566	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		195.00000	0,185	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		731.00000	0,725	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		626.00000	0,612	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		162.00000	0,152	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,484.00000	1,477	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		20.00000	0,017	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,467.00000	2,463	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.92	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	7.45	Call		3,465.00000	3,461	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,886.00000	8,890	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,886.00000	6,890	32.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,136.00000	9,140	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,136.00000	7,140	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,186.00000	9,190	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,186.00000	7,190	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,036.00000	9,040	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,036.00000	7,040	32.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,936.00000	8,940	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,936.00000	6,940	32.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,786.00000	8,790	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.30	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	17.70	Put		6,786.00000	6,790	32.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,686.00000	8,690	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,686.00000	6,690	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	0,003	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,689.00000	4,693	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		25.00000	0,022	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,711.00000	2,712	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		166.00000	0,157	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		852.00000	0,847	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		528.00000	0,514	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		214.00000	0,204	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,340.00000	1,333	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		26.00000	0,023	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,318.00000	2,314	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,315.00000	3,311	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,586.00000	8,590	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,586.00000	6,590	31.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,436.00000	8,440	34.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,436.00000	6,440	31.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		5.00000	0,004	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,441.00000	4,444	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		13.00000	0,010	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,449.00000	3,450	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		32.00000	0,028	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,468.00000	2,468	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		79.00000	0,073	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,515.00000	1,513	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		218.00000	0,207	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		654.00000	0,647	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		697.00000	0,683	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		133.00000	0,123	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,580.00000	1,574	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		16.00000	0,014	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,567.00000	2,563	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,564.00000	3,561	27.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,001	27.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		4.00000	0,003	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,590.00000	4,593	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		11.00000	0,009	28.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,597.00000	3,599	28.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		27.00000	0,024	26.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,613.00000	2,614	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		69.00000	0,064	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,655.00000	1,654	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		185.00000	0,175	19.63	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		771.00000	0,765	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		592.00000	0,578	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		178.00000	0,168	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,436.00000	1,429	18.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		22.00000	0,019	18.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,417.00000	2,413	22.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,415.00000	3,411	27.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	27.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,002	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,789.00000	4,792	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		10.00000	0,008	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,796.00000	3,798	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		23.00000	0,020	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,809.00000	2,810	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		58.00000	0,054	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,844.00000	1,844	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		149.00000	0,141	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		935.00000	0,931	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		468.00000	0,454	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		254.00000	0,244	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	15/03/2010	Foreign Exchange Future	9.70	Call		1,246.00000	1,237	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		32.00000	0,027	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,219.00000	2,214	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		5.00000	0,004	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,215.00000	3,211	26.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	26.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		3.00000	0,002	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,839.00000	4,842	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		9.00000	0,007	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,845.00000	3,847	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		22.00000	0,019	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,858.00000	2,859	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		56.00000	0,052	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,892.00000	1,892	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		142.00000	0,133	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		978.00000	0,973	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		440.00000	0,426	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		276.00000	0,266	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,199.00000	1,190	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		35.00000	0,030	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,169.00000	2,165	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,005	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,165.00000	3,161	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,002	30.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,038.00000	5,042	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		8.00000	0,006	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,044.00000	4,046	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		18.00000	0,015	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,054.00000	3,055	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		47.00000	0,044	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,083.00000	2,084	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		115.00000	0,108	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,151.00000	1,148	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		342.00000	0,329	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		378.00000	0,369	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,016.00000	1,006	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		52.00000	0,046	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,972.00000	1,967	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		8.00000	0,007	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,965.00000	2,962	25.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,002	25.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,002	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,088.00000	5,092	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		7.00000	0,006	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,093.00000	4,096	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		17.00000	0,015	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,103.00000	3,105	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		45.00000	0,041	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,131.00000	2,131	25.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		110.00000	0,103	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,196.00000	1,193	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		323.00000	0,310	17.60	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		409.00000	0,400	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		974.00000	0,963	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		60.00000	0,053	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,922.00000	1,917	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		8.00000	0,007	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,915.00000	2,912	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,002	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	0,002	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,938.00000	4,942	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		9.00000	0,007	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,945.00000	3,947	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		20.00000	0,017	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,956.00000	2,957	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		51.00000	0,048	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,987.00000	1,988	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		128.00000	0,120	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,064.00000	1,060	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		387.00000	0,373	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		323.00000	0,313	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,106.00000	1,096	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		42.00000	0,036	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,070.00000	2,066	21.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		6.00000	0,006	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,065.00000	3,061	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		3.00000	0,002	29.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,889.00000	4,892	29.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		9.00000	0,007	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,895.00000	3,897	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		21.00000	0,018	27.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,907.00000	2,908	27.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		53.00000	0,050	24.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,939.00000	1,940	24.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		134.00000	0,126	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,020.00000	1,016	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		413.00000	0,399	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		299.00000	0,289	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,152.00000	1,143	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		38.00000	0,033	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,120.00000	2,115	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		6.00000	0,005	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,115.00000	3,111	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,002	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,988.00000	4,992	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		8.00000	0,006	29.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,994.00000	3,996	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		19.00000	0,016	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,005.00000	3,006	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		49.00000	0,046	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,035.00000	2,036	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		121.00000	0,114	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,107.00000	1,104	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		362.00000	0,349	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		348.00000	0,339	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,060.00000	1,050	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		46.00000	0,040	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,021.00000	2,016	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		7.00000	0,006	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,015.00000	3,011	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		2.00000	0,001	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,238.00000	5,241	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		6.00000	0,005	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,242.00000	4,245	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		15.00000	0,013	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,251.00000	3,253	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		38.00000	0,035	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,274.00000	2,275	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		95.00000	0,089	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,331.00000	1,329	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		273.00000	0,261	18.21	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	11.15	Put		509.00000	0,501	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		850.00000	0,837	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		86.00000	0,077	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,775.00000	1,770	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		11.00000	0,010	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,766.00000	2,762	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,001	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,138.00000	5,141	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		7.00000	0,005	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,143.00000	4,145	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		17.00000	0,014	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,153.00000	3,154	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		42.00000	0,039	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,178.00000	2,179	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		104.00000	0,098	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,240.00000	1,238	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		305.00000	0,293	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		441.00000	0,433	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		932.00000	0,920	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		68.00000	0,060	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,873.00000	1,868	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		9.00000	0,008	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,866.00000	2,862	24.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		2.00000	0,001	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,188.00000	5,191	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		6.00000	0,005	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,192.00000	4,195	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		16.00000	0,013	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,202.00000	3,203	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		40.00000	0,037	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,226.00000	2,227	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		289.00000	0,276	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		475.00000	0,466	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		890.00000	0,878	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		76.00000	0,068	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,824.00000	1,819	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		10.00000	0,009	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,816.00000	2,812	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		2.00000	0,001	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,288.00000	5,291	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		6.00000	0,004	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,292.00000	4,294	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		15.00000	0,012	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,301.00000	3,302	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		37.00000	0,033	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,323.00000	2,323	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		90.00000	0,085	22.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,376.00000	1,375	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		258.00000	0,246	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		544.00000	0,536	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		810.00000	0,797	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		96.00000	0,087	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,726.00000	1,721	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		12.00000	0,011	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,716.00000	2,712	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,337.00000	5,341	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		5.00000	0,004	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,341.00000	4,344	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		14.00000	0,011	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,350.00000	3,351	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		35.00000	0,032	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,371.00000	2,372	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		86.00000	0,081	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,422.00000	1,421	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		244.00000	0,232	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		580.00000	0,572	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		771.00000	0,758	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		107.00000	0,098	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,677.00000	1,672	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		13.00000	0,012	19.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,666.00000	2,662	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		99.00000	0,093	22.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,285.00000	1,283	22.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,236.00000	8,240	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	31.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,236.00000	6,240	31.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,764.00000	3,761	28.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,001	28.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,386.00000	8,390	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,386.00000	6,390	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		5.00000	0,004	29.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,391.00000	4,394	29.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		33.00000	0,030	26.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,419.00000	2,420	26.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		230.00000	0,219	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		616.00000	0,609	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		734.00000	0,720	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		120.00000	0,110	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,629.00000	1,623	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		15.00000	0,013	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,616.00000	2,612	23.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,614.00000	3,611	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,001	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,336.00000	8,340	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	31.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,336.00000	6,340	31.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,664.00000	3,661	28.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,001	28.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,186.00000	8,190	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,000	31.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,187.00000	6,190	31.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,814.00000	3,811	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,001	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,286.00000	8,290	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,286.00000	6,290	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,714.00000	3,711	28.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,001	28.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.10030	11.10410		17.59	66,601.80	6	12,130.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		278.00000	0,266	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,274.00000	1,266	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		317.00000	0,302	20.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,113.00000	1,102	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		297.00000	0,283	20.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,193.00000	1,183	20.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,198.00000	8,202	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		21.00000	0,019	31.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,217.00000	6,219	31.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		55.00000	0,053	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,251.00000	4,253	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		140.00000	0,135	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,336.00000	2,335	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		476.00000	0,457	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		672.00000	0,657	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,004.00000	0,982	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		200.00000	0,182	16.55	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,845.00000	1,832	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		41.00000	0,032	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,816.00000	2,810	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		12.00000	0,010	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,808.00000	3,803	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		4.00000	0,003	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,498.00000	8,501	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		15.00000	0,014	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,511.00000	6,514	30.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		48.00000	0,045	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,544.00000	4,545	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		119.00000	0,114	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,615.00000	2,614	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		387.00000	0,370	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		883.00000	0,870	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		809.00000	0,787	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		305.00000	0,287	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,572.00000	1,556	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		68.00000	0,056	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,520.00000	2,513	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		16.00000	0,013	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,509.00000	3,505	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,005	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,597.00000	8,601	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		14.00000	0,013	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,610.00000	6,613	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		46.00000	0,043	29.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,642.00000	4,643	29.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		113.00000	0,109	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,709.00000	2,709	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		361.00000	0,346	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		957.00000	0,946	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		751.00000	0,729	17.07	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	10.70	Put		347.00000	0,329	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,483.00000	1,467	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		79.00000	0,067	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,422.00000	2,415	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		18.00000	0,015	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,410.00000	3,405	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		6.00000	0,005	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,248.00000	8,252	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		20.00000	0,018	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,266.00000	6,268	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		54.00000	0,051	28.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,300.00000	4,301	28.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		136.00000	0,131	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,382.00000	2,381	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		460.00000	0,441	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		706.00000	0,691	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		969.00000	0,947	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		215.00000	0,197	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,798.00000	1,785	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		44.00000	0,035	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,767.00000	2,761	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		13.00000	0,011	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,758.00000	3,753	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		4.00000	0,003	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	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,298.00000	8,302	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		19.00000	0,018	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,315.00000	6,318	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		52.00000	0,050	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,348.00000	4,350	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		133.00000	0,127	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,429.00000	2,427	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		444.00000	0,426	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		740.00000	0,726	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		936.00000	0,913	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		232.00000	0,213	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,752.00000	1,739	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		48.00000	0,039	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,717.00000	2,711	20.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		13.00000	0,011	20.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,708.00000	3,703	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	0,003	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,448.00000	8,451	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		16.00000	0,015	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,462.00000	6,465	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		49.00000	0,047	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,495.00000	4,497	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		122.00000	0,118	24.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,568.00000	2,568	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		400.00000	0,383	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		846.00000	0,833	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		840.00000	0,817	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		286.00000	0,267	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,616.00000	1,601	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		62.00000	0,051	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,570.00000	2,563	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		16.00000	0,013	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,559.00000	3,554	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		5.00000	0,004	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,348.00000	8,352	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		18.00000	0,017	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,364.00000	6,367	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		51.00000	0,049	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,397.00000	4,399	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		129.00000	0,124	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,475.00000	2,474	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		429.00000	0,411	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		775.00000	0,761	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		903.00000	0,881	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		249.00000	0,231	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,707.00000	1,693	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		53.00000	0,043	16.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,668.00000	2,662	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		14.00000	0,012	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,658.00000	3,654	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,004	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,398.00000	8,402	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		17.00000	0,016	31.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,413.00000	6,416	31.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		50.00000	0,048	29.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,446.00000	4,448	29.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		126.00000	0,121	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,522.00000	2,521	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		414.00000	0,397	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		810.00000	0,797	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		871.00000	0,849	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		267.00000	0,249	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,661.00000	1,647	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		57.00000	0,047	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,619.00000	2,612	19.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		15.00000	0,012	19.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,609.00000	3,604	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		5.00000	0,004	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,747.00000	8,751	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		12.00000	0,011	30.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,758.00000	6,761	30.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		43.00000	0,040	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,789.00000	4,790	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		105.00000	0,101	25.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,851.00000	2,851	25.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		327.00000	0,312	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,073.00000	1,062	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		669.00000	0,647	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		415.00000	0,397	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,354.00000	1,336	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		100.00000	0,086	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,275.00000	2,267	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		21.00000	0,017	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,261.00000	3,256	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		7.00000	0,006	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,697.00000	8,701	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		12.00000	0,011	30.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,708.00000	6,711	30.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		44.00000	0,041	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,740.00000	4,741	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		108.00000	0,103	25.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,804.00000	2,803	25.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		338.00000	0,323	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,034.00000	1,023	19.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		696.00000	0,674	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		392.00000	0,374	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,397.00000	1,379	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		93.00000	0,079	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,324.00000	2,316	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		20.00000	0,016	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,311.00000	3,306	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		7.00000	0,006	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,797.00000	8,801	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		11.00000	0,010	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,807.00000	6,810	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		42.00000	0,039	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,838.00000	4,839	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		102.00000	0,098	25.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,898.00000	2,898	25.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		644.00000	0,622	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		440.00000	0,422	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,312.00000	1,293	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		108.00000	0,093	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,227.00000	2,218	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		23.00000	0,018	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,212.00000	3,207	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		8.00000	0,007	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	28.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,847.00000	8,851	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		11.00000	0,010	30.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,857.00000	6,860	30.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		41.00000	0,039	29.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,887.00000	4,889	29.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		100.00000	0,096	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,946.00000	2,946	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		306.00000	0,293	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,152.00000	1,143	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		619.00000	0,597	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		465.00000	0,447	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,270.00000	1,251	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		116.00000	0,101	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,178.00000	2,169	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		24.00000	0,019	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,162.00000	3,157	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		8.00000	0,007	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,647.00000	8,651	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		13.00000	0,012	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,659.00000	6,662	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		45.00000	0,042	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,691.00000	4,692	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		110.00000	0,106	25.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,756.00000	2,756	25.18	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	14/06/2010	Foreign Exchange Future	11.75	Call		350.00000	0,334	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		996.00000	0,984	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		723.00000	0,701	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		369.00000	0,351	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,440.00000	1,423	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		86.00000	0,073	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,373.00000	2,365	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		19.00000	0,015	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,360.00000	3,355	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		6.00000	0,005	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,897.00000	8,901	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		10.00000	0,009	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,906.00000	6,909	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		40.00000	0,038	29.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,936.00000	4,938	29.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		97.00000	0,093	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,993.00000	2,993	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		595.00000	0,574	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		491.00000	0,474	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,229.00000	1,210	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		125.00000	0,110	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,129.00000	2,119	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		25.00000	0,019	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,113.00000	3,107	22.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		9.00000	0,007	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,047.00000	9,051	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		8.00000	0,008	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,054.00000	7,058	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		37.00000	0,035	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,083.00000	5,085	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		91.00000	0,087	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,137.00000	3,137	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		270.00000	0,258	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,316.00000	1,308	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		529.00000	0,509	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		575.00000	0,559	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,111.00000	1,090	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		157.00000	0,140	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,985.00000	1,974	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		31.00000	0,024	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,964.00000	2,959	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		10.00000	0,009	21.53	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.28640	11.28780		17.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		543.00000	0,551	18.81	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		920.00000	0,930	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.47190	11.47280		18.16	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		59.00000	0,059	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,786.00000	8,787	31.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		102.00000	0,102	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,829.00000	6,830	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		163.00000	0,162	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,890.00000	4,890	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		287.00000	0,285	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,014.00000	3,013	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		597.00000	0,592	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,324.00000	1,320	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		935.00000	0,929	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		662.00000	0,657	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,521.00000	1,515	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		248.00000	0,243	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,353.00000	2,349	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		80.00000	0,077	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,297.00000	3,296	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		24.00000	0,024	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		636.00000	0,631	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,213.00000	1,209	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		58.00000	0,058	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,835.00000	8,836	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		101.00000	0,100	29.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,878.00000	6,878	29.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		161.00000	0,160	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,938.00000	4,938	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		282.00000	0,281	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,059.00000	3,059	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		585.00000	0,580	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,362.00000	1,358	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		913.00000	0,907	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		690.00000	0,685	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,484.00000	1,477	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		261.00000	0,255	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,308.00000	2,303	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		85.00000	0,081	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,248.00000	3,247	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		25.00000	0,025	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		44.00000	0,044	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,521.00000	9,522	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		88.00000	0,086	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,565.00000	7,564	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		136.00000	0,135	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,613.00000	5,613	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		228.00000	0,227	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,705.00000	3,705	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		444.00000	0,441	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,921.00000	1,919	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		664.00000	0,659	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,141.00000	1,137	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,056.00000	1,048	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		533.00000	0,526	17.35	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	9.95	Call		1,715.00000	1,708	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		192.00000	0,186	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,582.00000	2,578	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		59.00000	0,056	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		46.00000	0,046	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,423.00000	9,424	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		89.00000	0,088	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,466.00000	7,466	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		139.00000	0,138	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,516.00000	5,516	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		235.00000	0,234	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,612.00000	3,612	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		461.00000	0,458	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,838.00000	1,836	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		694.00000	0,688	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,071.00000	1,066	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,109.00000	1,100	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		486.00000	0,478	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,795.00000	1,789	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		172.00000	0,167	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,675.00000	2,671	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		52.00000	0,049	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		64.00000	0,063	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,591.00000	8,591	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		107.00000	0,106	29.56	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	13/12/2010	Foreign Exchange Future	18.00	Put		6,634.00000	6,634	29.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		171.00000	0,170	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,698.00000	4,698	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		306.00000	0,305	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,833.00000	2,833	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		650.00000	0,645	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,177.00000	1,173	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,031.00000	1,023	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		558.00000	0,551	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,675.00000	1,669	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		202.00000	0,197	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,536.00000	2,532	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		63.00000	0,060	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,495.00000	3,493	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		22.00000	0,021	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		61.00000	0,061	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,688.00000	8,689	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		105.00000	0,104	29.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,732.00000	6,732	29.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		167.00000	0,166	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,794.00000	4,794	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		296.00000	0,295	23.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,923.00000	2,923	23.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		623.00000	0,618	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,250.00000	1,246	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		982.00000	0,975	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		609.00000	0,603	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,597.00000	1,591	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		224.00000	0,219	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,444.00000	2,440	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		71.00000	0,068	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,396.00000	3,394	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		23.00000	0,022	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		55.00000	0,054	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,982.00000	8,982	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		98.00000	0,097	30.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,025.00000	7,025	30.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		155.00000	0,154	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,082.00000	5,082	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		269.00000	0,267	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,196.00000	3,195	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		550.00000	0,546	20.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,477.00000	1,474	20.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		848.00000	0,843	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		775.00000	0,771	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,374.00000	1,368	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		301.00000	0,296	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,175.00000	2,169	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		102.00000	0,097	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,101.00000	3,099	18.07	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	13/12/2010	Foreign Exchange Future	8.40	Put		28.00000	0,027	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		51.00000	0,051	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,128.00000	9,129	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		95.00000	0,094	30.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,172.00000	7,172	30.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		149.00000	0,148	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,226.00000	5,226	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		257.00000	0,255	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,334.00000	3,333	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		518.00000	0,514	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,595.00000	1,592	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		792.00000	0,787	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		869.00000	0,865	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,280.00000	1,270	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		357.00000	0,348	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,045.00000	2,039	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		122.00000	0,117	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,957.00000	2,954	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		34.00000	0,032	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		67.00000	0,067	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,444.00000	8,445	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		111.00000	0,110	29.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,488.00000	6,488	29.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		178.00000	0,177	26.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,555.00000	4,555	26.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		322.00000	0,320	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,699.00000	2,698	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,643.00000	3,641	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		20.00000	0,019	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		66.00000	0,066	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,493.00000	8,494	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		110.00000	0,109	29.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,537.00000	6,537	29.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		176.00000	0,175	26.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,603.00000	4,603	26.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		317.00000	0,315	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,744.00000	2,743	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		679.00000	0,673	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,106.00000	1,101	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,082.00000	1,074	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		509.00000	0,502	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,755.00000	1,748	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		182.00000	0,176	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,628.00000	2,624	17.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		55.00000	0,052	17.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,593.00000	3,592	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		20.00000	0,020	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		65.00000	0,065	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,542.00000	8,543	31.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		108.00000	0,108	29.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,585.00000	6,586	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		174.00000	0,173	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,651.00000	4,651	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		312.00000	0,310	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,789.00000	2,788	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,544.00000	3,542	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		21.00000	0,020	19.71	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.98700	253.76700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			336.14400	335.43400			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.51300	300.54100			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			306.00500	306.03500			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			315.84300	315.20400			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.67570	6.66140		16.38	0.00	0	16,773.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,139.00000	8,124	46.45	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	40.36	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,139.00000	6,124	40.36	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.18	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,139.00000	4,124	32.18	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		4.00000	0,003	26.00	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,143.00000	2,127	26.00	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		874.00000	0,886	18.28	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		13.00000	0,010	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,862.00000	1,876	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,861.00000	2,876	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,861.00000	3,876	35.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	35.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,239.00000	8,224	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	40.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,239.00000	6,224	40.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	32.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,239.00000	4,224	32.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		4.00000	0,003	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,243.00000	2,227	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		780.00000	0,791	18.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		19.00000	0,015	18.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,762.00000	1,776	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,761.00000	2,776	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,761.00000	3,776	33.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	33.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,289.00000	8,274	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	40.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,289.00000	6,274	40.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,289.00000	4,274	32.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		3.00000	0,002	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,292.00000	2,276	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		733.00000	0,745	17.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		22.00000	0,019	17.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,712.00000	1,726	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,711.00000	2,726	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,711.00000	3,726	33.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	33.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,189.00000	8,174	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	40.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,189.00000	6,174	40.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,189.00000	4,174	32.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		4.00000	0,003	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,193.00000	2,177	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		826.00000	0,838	18.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		15.00000	0,012	18.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,812.00000	1,826	25.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,811.00000	2,826	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,811.00000	3,826	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,089.00000	8,074	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	40.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,089.00000	6,074	40.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,089.00000	4,074	31.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		5.00000	0,004	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,094.00000	2,078	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		921.00000	0,934	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		10.00000	0,008	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,912.00000	1,926	26.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	26.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,911.00000	2,926	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,911.00000	3,926	36.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	36.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,789.00000	7,774	45.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,789.00000	5,774	39.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.95	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		3,789.00000	3,774	30.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		8.00000	0,006	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,797.00000	1,780	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,215.00000	1,229	20.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		4.00000	0,003	20.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,212.00000	2,226	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,211.00000	3,226	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,211.00000	4,226	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,989.00000	7,974	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	39.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,989.00000	5,974	39.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,989.00000	3,974	31.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		6.00000	0,004	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,995.00000	1,978	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,018.00000	1,031	18.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		7.00000	0,005	18.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,012.00000	2,026	27.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	27.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,011.00000	3,026	22.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.93	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		4,011.00000	4,026	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		8,039.00000	8,024	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	40.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		6,039.00000	6,024	40.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		4,039.00000	4,024	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		5.00000	0,004	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		2,044.00000	2,028	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		969.00000	0,982	18.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		8.00000	0,006	18.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		1,962.00000	1,976	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		2,961.00000	2,976	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		3,961.00000	3,976	36.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	36.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,939.00000	7,924	46.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,939.00000	5,924	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,939.00000	3,924	31.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		6.00000	0,005	25.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,945.00000	1,929	25.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,067.00000	1,080	19.03	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		6.00000	0,004	19.03	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,062.00000	2,076	26.87	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		1.00000	0,000	26.87	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,061.00000	3,076	23.66	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.66	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,061.00000	4,076	37.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	46.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,889.00000	7,874	46.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	39.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,889.00000	5,874	39.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	31.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,889.00000	3,874	31.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		7.00000	0,005	25.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,896.00000	1,879	25.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,116.00000	1,130	19.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Put		5.00000	0,004	19.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Call		2,112.00000	2,126	26.66	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Put		1.00000	0,000	26.66	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Call		3,111.00000	3,126	24.39	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	24.39	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Call		4,111.00000	4,126	37.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	37.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	45.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,839.00000	7,824	45.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,839.00000	5,824	39.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,839.00000	3,824	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		7.00000	0,005	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,846.00000	1,829	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,165.00000	1,179	19.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		4.00000	0,003	19.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,162.00000	2,176	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,161.00000	3,176	25.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,161.00000	4,176	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,739.00000	7,724	45.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,739.00000	5,724	38.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,739.00000	3,724	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		8.00000	0,006	24.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,747.00000	1,730	24.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,264.00000	1,278	20.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,002	20.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,261.00000	2,276	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,261.00000	3,276	26.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	26.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,261.00000	4,276	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		600.00000	0,610	17.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		39.00000	0,034	17.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		688.00000	0,699	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		27.00000	0,023	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		643.00000	0,654	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		32.00000	0,028	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		113.00000	0,111	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		402.00000	0,385	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		139.00000	0,138	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		328.00000	0,312	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		171.00000	0,172	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		260.00000	0,246	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		262.00000	0,270	16.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		151.00000	0,144	16.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		326.00000	0,335	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		115.00000	0,109	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		397.00000	0,406	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		86.00000	0,080	17.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		474.00000	0,484	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		63.00000	0,058	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		557.00000	0,567	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		46.00000	0,041	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		515.00000	0,525	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		54.00000	0,049	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		82.00000	0,079	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		521.00000	0,503	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		101.00000	0,099	17.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		440.00000	0,423	17.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		125.00000	0,124	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		364.00000	0,348	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		154.00000	0,154	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		293.00000	0,278	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		190.00000	0,192	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		229.00000	0,216	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		233.00000	0,241	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		172.00000	0,165	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		293.00000	0,302	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		132.00000	0,126	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		361.00000	0,370	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		100.00000	0,094	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		435.00000	0,444	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		74.00000	0,068	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		210.00000	0,213	16.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		199.00000	0,187	16.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,439.00000	8,424	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,439.00000	6,424	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,439.00000	4,424	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		3.00000	0,002	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,442.00000	2,426	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,563.00000	1,577	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		2.00000	0,001	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,561.00000	2,576	24.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,561.00000	3,576	30.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	30.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,389.00000	8,374	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,389.00000	6,374	41.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,389.00000	4,374	33.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		3.00000	0,002	26.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,392.00000	2,376	26.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		91.00000	0,089	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		480.00000	0,463	18.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,613.00000	1,627	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		2.00000	0,001	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,611.00000	2,626	24.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,611.00000	3,626	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,339.00000	8,324	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,339.00000	6,324	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,339.00000	4,324	33.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		3.00000	0,002	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,342.00000	2,326	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,662.00000	1,677	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,661.00000	2,676	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,661.00000	3,676	32.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	32.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,489.00000	8,474	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	41.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,489.00000	6,474	41.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	33.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,489.00000	4,474	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		2.00000	0,002	27.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,491.00000	2,476	27.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		74.00000	0,071	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		563.00000	0,545	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,513.00000	1,527	22.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,001	22.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,511.00000	2,526	25.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,511.00000	3,526	30.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	30.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,589.00000	8,574	46.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	41.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,589.00000	6,574	41.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,589.00000	4,574	34.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	0,001	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,591.00000	2,575	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		60.00000	0,057	19.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		649.00000	0,631	19.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,413.00000	1,427	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,001	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,411.00000	2,426	25.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,411.00000	3,426	28.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	28.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.72570	6.71060		16.87	33,628.50	5	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,889.00000	7,874	34.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,890.00000	5,875	30.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,892.00000	3,877	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		41.00000	0,040	24.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,930.00000	1,914	24.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		363.00000	0,368	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		252.00000	0,242	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,124.00000	1,139	16.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,013	16.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,113.00000	2,128	23.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	23.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,111.00000	3,126	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,111.00000	4,126	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,839.00000	7,824	34.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,840.00000	5,825	30.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	0,003	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,842.00000	3,827	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		42.00000	0,042	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,881.00000	1,866	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		389.00000	0,395	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		228.00000	0,219	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,173.00000	1,187	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		12.00000	0,011	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,163.00000	2,178	23.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	23.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,161.00000	3,176	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,161.00000	4,176	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,789.00000	7,774	33.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,790.00000	5,775	30.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,792.00000	3,777	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		44.00000	0,044	24.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,833.00000	1,818	24.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		417.00000	0,423	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		206.00000	0,197	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,222.00000	1,236	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		11.00000	0,010	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,213.00000	2,227	23.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	23.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,211.00000	3,226	27.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,211.00000	4,226	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		316.00000	0,319	16.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		305.00000	0,293	16.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,139.00000	8,124	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,140.00000	6,125	30.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	26.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,141.00000	4,126	26.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		31.00000	0,030	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,170.00000	2,154	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		260.00000	0,263	17.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		399.00000	0,387	17.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		891.00000	0,905	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		30.00000	0,029	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,864.00000	1,879	21.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	21.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,861.00000	2,876	27.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	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	14/06/2010	Foreign Exchange Future	2.85	Call		3,861.00000	3,876	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,039.00000	8,024	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	30.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,040.00000	6,025	30.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,041.00000	4,026	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		35.00000	0,035	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,074.00000	2,059	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		296.00000	0,299	17.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		335.00000	0,323	17.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		981.00000	0,995	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		20.00000	0,019	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		1,964.00000	1,979	22.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	22.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		2,961.00000	2,976	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,961.00000	3,976	22.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,189.00000	8,174	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	31.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,190.00000	6,175	31.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	27.00	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		4,191.00000	4,176	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		29.00000	0,028	25.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,218.00000	2,202	25.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		244.00000	0,246	17.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		433.00000	0,420	17.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		848.00000	0,861	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		37.00000	0,035	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,815.00000	1,830	21.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	21.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,811.00000	2,826	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,811.00000	3,826	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,089.00000	8,074	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,090.00000	6,075	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,091.00000	4,076	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		33.00000	0,033	25.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,122.00000	2,107	25.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		278.00000	0,280	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		367.00000	0,354	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		936.00000	0,949	15.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		25.00000	0,023	15.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,914.00000	1,929	21.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	21.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,911.00000	2,926	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,911.00000	3,926	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,939.00000	7,924	34.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,940.00000	5,925	30.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	0,003	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,942.00000	3,927	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		39.00000	0,039	24.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,978.00000	1,963	24.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		339.00000	0,343	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		278.00000	0,267	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,076.00000	1,090	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		15.00000	0,014	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,063.00000	2,078	22.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	22.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,061.00000	3,076	28.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,061.00000	4,076	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.35	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		8,439.00000	8,424	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,439.00000	6,424	31.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,441.00000	4,426	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		20.00000	0,020	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,459.00000	2,444	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		178.00000	0,179	18.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		617.00000	0,603	18.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		646.00000	0,657	16.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		85.00000	0,081	16.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,567.00000	1,582	19.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	19.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,561.00000	2,576	25.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,561.00000	3,576	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,389.00000	8,374	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,389.00000	6,374	31.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	27.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,391.00000	4,376	27.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		22.00000	0,022	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,411.00000	2,396	25.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		190.00000	0,191	18.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		579.00000	0,565	18.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		684.00000	0,695	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		73.00000	0,069	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,616.00000	1,631	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,005	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,611.00000	2,626	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,611.00000	3,626	24.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,289.00000	8,274	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	31.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,290.00000	6,275	31.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,291.00000	4,276	27.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		25.00000	0,025	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,314.00000	2,299	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		215.00000	0,217	18.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		504.00000	0,491	18.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		764.00000	0,776	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		53.00000	0,050	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,715.00000	1,730	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		4.00000	0,004	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,711.00000	2,726	26.61	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	4.00	Put		0.00000	0,000	26.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,711.00000	3,726	24.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	24.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,239.00000	8,224	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		1.00000	0,001	31.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,240.00000	6,225	31.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		2.00000	0,002	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,241.00000	4,226	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		27.00000	0,027	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,266.00000	2,251	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		229.00000	0,231	17.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		468.00000	0,455	17.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		805.00000	0,818	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		44.00000	0,042	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,765.00000	1,780	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		4.00000	0,004	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,761.00000	2,776	26.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	26.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,761.00000	3,776	24.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	24.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,489.00000	8,474	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	31.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,489.00000	6,474	31.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		2.00000	0,002	27.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,491.00000	4,476	27.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		19.00000	0,019	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,508.00000	2,493	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		167.00000	0,168	18.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		656.00000	0,642	18.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		609.00000	0,619	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		98.00000	0,093	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,517.00000	1,532	18.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		6.00000	0,006	18.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,512.00000	2,527	25.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,001	25.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,511.00000	3,526	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,339.00000	8,324	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		1.00000	0,000	31.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,340.00000	6,324	31.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,341.00000	4,326	27.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		23.00000	0,023	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,362.00000	2,347	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		202.00000	0,203	18.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		541.00000	0,527	18.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		723.00000	0,735	15.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		62.00000	0,059	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,666.00000	1,681	19.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,005	19.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,661.00000	2,676	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,661.00000	3,676	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,539.00000	8,524	34.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,539.00000	6,524	31.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	27.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,541.00000	4,526	27.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		18.00000	0,018	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,557.00000	2,542	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		158.00000	0,158	19.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		697.00000	0,682	19.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		574.00000	0,583	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		113.00000	0,107	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,468.00000	1,483	18.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,007	18.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,462.00000	2,477	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,461.00000	3,476	25.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.76920	6.75320		17.09	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		336.00000	0,340	17.63	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		490.00000	0,478	17.63	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.93500	130.88300			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.32800	133.27500			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.17400	302.20300		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		14,202.00000	1,308	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		32,172.00000	3,134	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.69700	307.72800		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		40,894.00000	4,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		61,614.00000	6,103	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.42700	313.45900		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		54,395.00000	5,368	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		75,805.00000	7,540	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			362.90200	363.11600			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			7.23000	7.24000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.15300	7.15600			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.10300	7.10100			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.09600	7.09200			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.09100	7.09200			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.10500	7.10000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.25500	7.24800			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.48900	7.48700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.81500	7.83500			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.20400	7.72600			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.60300	8.12600			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.80000	8.83000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	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			291.33800	291.36200			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.66300	296.68800			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.62600	7.62100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		150.00000	0,137	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		334.00000	0,328	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.46000	8.45200		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		53.00000	0,040	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,622.00000	3,648	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.53400	8.52500		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,498.00000	1,453	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,617.00000	1,615	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.58100	8.57100		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,424.00000	2,380	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,611.00000	1,612	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.07400	9.06500		11.50	0.00	0	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		67.00000	0,048	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,084.00000	8,149	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			9.12300	9.11400		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,719.00000	2,633	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,777.00000	3,774	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.15900	9.14900		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,597.00000	4,510	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,683.00000	3,687	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.52600	8.51700		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		5.00000	0,003	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,111.00000	4,144	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.59700	8.58800		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,033.00000	0,999	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,365.00000	1,364	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.64300	8.63200		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,269.00000	2,231	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		961.00000	0,963	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.11900	9.10000		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		24.00000	0,016	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,892.00000	4,984	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.19400	9.17400		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,369.00000	1,299	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,261.00000	2,293	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.25000	9.22900		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,355.00000	2,281	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,251.00000	2,281	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			9.10300	9.09400		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		26.00000	0,018	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,345.00000	5,389	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		841.00000	0,767	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,383.00000	1,360	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		125.00000	0,099	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,617.00000	3,643	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.17100	9.16200		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,524.00000	1,473	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,438.00000	2,438	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.22200	9.21300		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,673.00000	2,625	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,470.00000	2,472	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.58400	8.57600		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		4.00000	0,002	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,533.00000	3,556	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.67700	8.66800		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,147.00000	1,117	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		899.00000	0,896	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.74100	8.73100		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,720.00000	1,691	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		959.00000	0,958	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.19200	9.18300		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		23.00000	0,016	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,753.00000	5,799	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.25800	9.24900		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,055.00000	1,997	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,049.00000	2,043	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.31000	9.30100		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,306.00000	3,253	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,187.00000	2,185	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.17900	9.17100		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		104.00000	0,081	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,338.00000	4,364	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.23800	9.22900		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,134.00000	2,074	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,008.00000	2,002	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.28200	9.27200		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,491.00000	3,432	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,157.00000	2,157	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.79600	8.78700		14.25	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		1.00000	0,001	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,591.00000	11,663	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,769.00000	8,692	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		16.00000	0,011	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.82700	8.81700		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,566.00000	1,500	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		4,159.00000	4,172	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.84600	8.83700		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,189.00000	3,123	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,883.00000	3,888	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.42400	298.45100			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.87800	303.90700			0.00	0	0.00
Total for Derivatives :									20,142,254.40	2,575	269,788.00	

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			7.57500	7.60500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.42000	8.44500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.05000	9.07500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.49000	8.51500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.07000	9.09500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.07000	9.09500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.54500	8.57000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.16000	9.18500			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			9.15000	9.17500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.78000	8.80500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										20,142,254.40	2,575	269,788.00