



Daily MTM Report

Daily summary for: 11/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.44040	7.45670		18.46	57,142,272.00	7,680	287,985.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,043.00000	9,060	46.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.35	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,043.00000	7,060	43.35	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,793.00000	8,810	46.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	42.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,793.00000	6,810	42.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		60.00000	0,052	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		853.00000	0,862	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		350.00000	0,332	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		143.00000	0,142	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,211.00000	1,194	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		4.00000	0,004	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,207.00000	2,191	27.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,001	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,207.00000	3,190	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,543.00000	8,560	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		526.00000	0,506	18.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		69.00000	0,066	18.32	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,459.00000	1,442	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		2.00000	0,002	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,457.00000	2,440	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,457.00000	3,440	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,593.00000	8,610	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,593.00000	6,610	41.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,407.00000	3,390	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,693.00000	8,710	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,693.00000	4,710	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		416.00000	0,397	18.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		109.00000	0,107	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,310.00000	1,293	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		3.00000	0,003	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,307.00000	3,290	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,993.00000	9,010	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,993.00000	7,010	43.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,193.00000	9,210	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,193.00000	7,210	43.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		33.00000	0,027	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,226.00000	1,237	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,808.00000	1,791	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,001	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,807.00000	2,790	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,143.00000	9,160	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,143.00000	7,160	43.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,093.00000	9,110	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,093.00000	7,110	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,893.00000	8,910	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,893.00000	6,910	42.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,943.00000	8,960	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,943.00000	6,960	42.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,843.00000	8,860	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,843.00000	6,860	42.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,162.00000	1,144	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		5.00000	0,004	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,157.00000	2,141	26.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,001	26.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,157.00000	3,140	29.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,743.00000	8,760	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,743.00000	6,760	42.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,643.00000	8,660	46.77	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	14.10	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,643.00000	6,660	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,143.00000	5,160	36.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,357.00000	3,340	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		65.00000	0,057	22.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		808.00000	0,817	22.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		382.00000	0,363	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		125.00000	0,123	18.38	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,260.00000	1,243	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		3.00000	0,003	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,257.00000	2,241	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,001	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,257.00000	3,240	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		51.00000	0,044	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		944.00000	0,954	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		291.00000	0,274	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		184.00000	0,184	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,112.00000	1,095	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		5.00000	0,005	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,107.00000	2,091	26.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,001	26.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,107.00000	3,090	30.01	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	4.35	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		871.00000	0,853	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		14.00000	0,013	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,858.00000	1,841	25.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,001	25.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,857.00000	2,840	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		239.00000	0,223	18.46	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		232.00000	0,233	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,014.00000	0,996	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		7.00000	0,006	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,007.00000	1,991	26.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,001	26.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,007.00000	2,990	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		47.00000	0,040	23.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		990.00000	1,000	23.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		264.00000	0,248	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		207.00000	0,208	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,057.00000	2,041	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,001	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,057.00000	3,040	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		966.00000	0,948	18.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		9.00000	0,008	18.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,957.00000	1,941	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,001	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,957.00000	2,940	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,593.00000	5,610	38.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		918.00000	0,900	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		11.00000	0,010	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,907.00000	1,891	25.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,001	25.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,907.00000	2,890	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,743.00000	4,760	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		30.00000	0,025	25.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,273.00000	1,285	25.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		154.00000	0,140	19.82	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		397.00000	0,400	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		779.00000	0,761	18.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		22.00000	0,021	18.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,758.00000	1,741	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,001	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,757.00000	2,740	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		141.00000	0,128	20.09	0.00	0	4,010.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		434.00000	0,438	20.09	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		735.00000	0,716	18.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		28.00000	0,026	18.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,708.00000	1,691	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,001	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,707.00000	2,690	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		19.00000	0,016	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,612.00000	1,626	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		488.00000	0,468	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		81.00000	0,078	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,409.00000	1,392	21.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		2.00000	0,002	21.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,407.00000	2,390	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		118.00000	0,106	20.64	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		511.00000	0,516	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		648.00000	0,628	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		41.00000	0,038	18.28	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,608.00000	1,592	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	0,002	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,607.00000	2,590	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		23.00000	0,019	26.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,466.00000	1,479	26.36	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	6.90	Call		606.00000	0,586	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		49.00000	0,046	18.29	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,558.00000	1,542	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		1.00000	0,002	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		565.00000	0,546	18.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		58.00000	0,056	18.31	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,509.00000	1,492	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		2.00000	0,002	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,507.00000	2,490	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,643.00000	5,660	38.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,643.00000	4,660	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		451.00000	0,432	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		94.00000	0,092	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,360.00000	1,343	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		3.00000	0,003	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,357.00000	2,341	27.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,001	27.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,543.00000	4,560	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		320.00000	0,302	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		163.00000	0,162	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.59	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	15.40	Put		7,943.00000	7,960	46.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,063.00000	1,046	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		6.00000	0,006	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,557.00000	2,540	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,057.00000	4,040	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,193.00000	8,210	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,193.00000	5,210	36.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		825.00000	0,807	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		18.00000	0,017	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,307.00000	2,291	27.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,001	27.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,807.00000	3,790	25.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		219.00000	0,203	18.73	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		262.00000	0,263	18.73	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		17.00000	0,014	27.72	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,710.00000	1,724	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,793.00000	4,810	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		200.00000	0,185	19.00	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		293.00000	0,295	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		183.00000	0,169	19.27	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		326.00000	0,329	19.27	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		10.00000	0,008	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,103.00000	2,118	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		12.00000	0,010	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,005.00000	2,020	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		168.00000	0,154	19.55	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		361.00000	0,364	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		108.00000	0,097	20.91	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		551.00000	0,557	20.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,993.00000	5,010	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		84.00000	0,074	21.73	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		677.00000	0,684	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,243.00000	5,260	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		55.00000	0,048	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		898.00000	0,908	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,893.00000	4,910	35.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		8.00000	0,006	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,201.00000	2,216	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		99.00000	0,088	21.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		592.00000	0,598	21.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	12.40	Put		4,943.00000	4,960	35.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		91.00000	0,081	21.45	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		634.00000	0,641	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		71.00000	0,062	22.27	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		764.00000	0,772	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,043.00000	5,060	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		3.00000	0,003	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,646.00000	2,663	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		4.00000	0,003	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,547.00000	2,563	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		5.00000	0,004	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,448.00000	2,464	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		77.00000	0,067	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		720.00000	0,727	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,443.00000	5,460	37.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		3.00000	0,002	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,746.00000	2,762	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		41.00000	0,034	24.18	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,084.00000	1,094	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,393.00000	5,410	37.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		44.00000	0,037	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,037.00000	1,047	23.90	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	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,493.00000	5,510	37.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		38.00000	0,032	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,131.00000	1,142	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,543.00000	5,560	37.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,001	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,945.00000	2,961	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2.00000	0,002	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,845.00000	2,862	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		35.00000	0,029	24.72	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,178.00000	1,189	24.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,693.00000	5,710	38.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		28.00000	0,024	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,321.00000	1,334	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,193.00000	6,210	40.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		20.00000	0,017	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,563.00000	1,577	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,793.00000	5,810	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,094.00000	3,111	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		25.00000	0,020	26.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,418.00000	1,430	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,143.00000	6,160	40.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,893.00000	5,910	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,194.00000	3,211	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		22.00000	0,018	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,515.00000	1,528	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,743.00000	5,760	38.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,001	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,045.00000	3,061	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		26.00000	0,022	25.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,369.00000	1,382	25.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,043.00000	6,060	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		14.00000	0,011	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,857.00000	1,871	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		13.00000	0,010	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,956.00000	1,970	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,343.00000	6,360	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		9.00000	0,007	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,152.00000	2,167	29.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,543.00000	6,560	41.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,443.00000	4,460	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		6.00000	0,005	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,349.00000	2,365	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,693.00000	6,710	42.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,593.00000	4,610	34.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,493.00000	4,510	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,443.00000	6,460	41.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,343.00000	4,360	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,243.00000	4,260	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		7.00000	0,006	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,250.00000	2,266	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,493.00000	6,510	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,393.00000	4,410	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,293.00000	4,310	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,193.00000	4,210	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,093.00000	4,110	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,843.00000	5,860	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,144.00000	3,161	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		18.00000	0,015	27.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,661.00000	1,675	27.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,943.00000	5,960	39.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,444.00000	3,461	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,344.00000	3,361	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,244.00000	3,261	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		16.00000	0,013	27.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,759.00000	1,773	27.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,993.00000	6,010	39.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	30.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,294.00000	3,311	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
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		15.00000	0,012	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,808.00000	1,822	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	39.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,093.00000	6,110	39.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,993.00000	4,010	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,893.00000	3,910	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,793.00000	3,810	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,693.00000	3,710	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,000	31.31	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,594.00000	3,610	31.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,494.00000	3,510	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,394.00000	3,411	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		14.00000	0,011	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,907.00000	1,921	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,243.00000	6,260	40.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,143.00000	4,160	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.00	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	11.50	Put		4,043.00000	4,060	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,943.00000	3,960	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,843.00000	3,860	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,743.00000	3,760	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,643.00000	3,660	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		11.00000	0,009	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,054.00000	2,069	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,093.00000	5,110	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,001	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,995.00000	3,011	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2.00000	0,002	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,895.00000	2,912	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		3.00000	0,002	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,796.00000	2,812	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		3.00000	0,002	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,696.00000	2,712	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		4.00000	0,003	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,597.00000	2,613	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		5.00000	0,004	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,498.00000	2,514	29.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		7.00000	0,005	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,300.00000	2,315	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.10	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,843.00000	4,860	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		6.00000	0,004	29.84	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,399.00000	2,414	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,983.00000	4,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,544.00000	3,560	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,143.00000	8,160	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,857.00000	3,840	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,093.00000	8,110	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,907.00000	3,890	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,243.00000	8,260	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,757.00000	3,740	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,343.00000	8,360	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		129.00000	0,116	20.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		472.00000	0,476	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		691.00000	0,672	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		34.00000	0,032	18.26	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,658.00000	1,641	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,001	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,657.00000	2,640	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,657.00000	3,640	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,393.00000	8,410	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,393.00000	6,410	41.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,607.00000	3,590	26.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,443.00000	8,460	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,557.00000	3,540	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,993.00000	8,010	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,007.00000	3,990	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,043.00000	8,060	46.77	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		3,957.00000	3,940	24.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,293.00000	8,310	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,293.00000	6,310	40.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,707.00000	3,690	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,493.00000	8,510	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,507.00000	3,490	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.56940	7.58630		18.73	0.00	0	39,788.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		169.00000	0,162	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		983.00000	0,993	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,564.00000	8,581	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	0,001	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,565.00000	6,582	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,437.00000	3,420	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,614.00000	8,631	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	0,001	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,615.00000	6,632	31.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,387.00000	3,370	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,714.00000	8,731	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,014.00000	9,031	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,214.00000	9,231	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,215.00000	7,231	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		29.00000	0,027	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,243.00000	3,258	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,164.00000	9,181	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,165.00000	7,181	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		30.00000	0,027	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,194.00000	3,208	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,844.00000	1,827	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,008	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,838.00000	2,821	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,114.00000	9,131	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	0,000	32.43	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	14/06/2010	Foreign Exchange Future	14.70	Put		7,115.00000	7,131	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,914.00000	8,931	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,964.00000	8,981	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,864.00000	8,881	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		1.00000	0,001	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,865.00000	6,882	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		446.00000	0,426	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		310.00000	0,307	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,173.00000	1,153	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		37.00000	0,034	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,141.00000	2,124	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,137.00000	3,120	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,764.00000	8,781	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	0,001	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,765.00000	6,782	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,266.00000	1,247	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		30.00000	0,028	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,240.00000	2,223	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,004	23.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,237.00000	3,220	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,664.00000	8,681	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		557.00000	0,538	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		221.00000	0,219	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,361.00000	1,342	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		25.00000	0,023	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,337.00000	3,320	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	0,001	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,715.00000	6,732	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		4.00000	0,003	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,218.00000	5,234	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		186.00000	0,178	22.03	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		900.00000	0,909	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		528.00000	0,508	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		242.00000	0,239	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,313.00000	1,294	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		27.00000	0,025	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,290.00000	2,273	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,287.00000	3,270	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		162.00000	0,155	22.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,026.00000	1,036	22.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		125.00000	0,119	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,289.00000	1,300	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,015.00000	7,032	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,965.00000	6,982	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		19.00000	0,017	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,983.00000	3,998	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,915.00000	6,932	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		130.00000	0,124	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,244.00000	1,255	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		952.00000	0,934	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		66.00000	0,065	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,894.00000	1,877	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,008	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,887.00000	2,870	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		155.00000	0,148	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,069.00000	1,079	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		421.00000	0,401	18.73	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		335.00000	0,332	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,091.00000	2,074	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,005	22.45	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	4.50	Call		3,087.00000	3,070	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,466.00000	5,483	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		10.00000	0,009	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,474.00000	4,490	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		25.00000	0,023	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,489.00000	3,504	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		148.00000	0,141	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,112.00000	1,122	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		397.00000	0,381	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		361.00000	0,362	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,081.00000	1,062	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		45.00000	0,043	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,042.00000	2,025	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,037.00000	3,020	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,516.00000	5,533	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		10.00000	0,008	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,524.00000	4,539	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		24.00000	0,022	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,538.00000	3,553	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		142.00000	0,135	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	8.60	Put		1,156.00000	1,166	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,036.00000	1,019	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		50.00000	0,050	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,992.00000	1,975	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,006	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,987.00000	2,970	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,566.00000	5,583	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		24.00000	0,022	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,588.00000	3,603	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		136.00000	0,129	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,200.00000	1,210	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		994.00000	0,976	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		58.00000	0,057	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,943.00000	1,926	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,937.00000	2,920	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		2.00000	0,001	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,716.00000	5,732	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		7.00000	0,006	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,721.00000	4,737	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		22.00000	0,020	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,736.00000	3,751	32.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		120.00000	0,114	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,334.00000	1,345	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		304.00000	0,293	19.97	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		518.00000	0,524	19.97	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		871.00000	0,853	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		85.00000	0,084	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,795.00000	1,778	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,009	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,788.00000	2,771	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		289.00000	0,278	20.18	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		553.00000	0,559	20.18	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		832.00000	0,814	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		96.00000	0,095	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,747.00000	1,729	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,010	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,738.00000	2,721	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,815.00000	5,832	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		21.00000	0,019	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,835.00000	3,850	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		110.00000	0,105	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,424.00000	1,436	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		275.00000	0,264	20.38	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		589.00000	0,595	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		794.00000	0,776	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		108.00000	0,107	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,698.00000	1,680	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		12.00000	0,011	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,688.00000	2,671	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,001	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,915.00000	5,932	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		20.00000	0,018	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,934.00000	3,949	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,001	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,115.00000	6,132	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		4.00000	0,003	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,118.00000	5,134	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		16.00000	0,014	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,130.00000	4,145	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		31.00000	0,028	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,145.00000	3,159	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,001	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,065.00000	6,082	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		5.00000	0,004	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,069.00000	5,085	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		18.00000	0,015	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,082.00000	4,096	32.48	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	7.15	Call		620.00000	0,601	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		184.00000	0,182	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,456.00000	1,438	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		20.00000	0,019	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,439.00000	2,422	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,001	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,015.00000	6,032	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		19.00000	0,016	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,033.00000	4,047	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		33.00000	0,030	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,047.00000	3,061	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		95.00000	0,090	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,609.00000	1,621	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		225.00000	0,216	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		739.00000	0,747	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		652.00000	0,634	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		166.00000	0,165	18.43	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,504.00000	1,486	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		18.00000	0,017	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,489.00000	2,472	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,865.00000	5,882	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		20.00000	0,018	32.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,884.00000	3,899	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		261.00000	0,251	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		625.00000	0,632	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		757.00000	0,739	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		121.00000	0,120	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,649.00000	1,632	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		13.00000	0,013	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,638.00000	2,621	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		2.00000	0,001	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,766.00000	5,782	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		7.00000	0,006	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,771.00000	4,787	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		21.00000	0,019	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,785.00000	3,800	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		106.00000	0,101	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,470.00000	1,482	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		115.00000	0,109	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,379.00000	1,390	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		3.00000	0,002	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,417.00000	5,433	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		11.00000	0,009	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,425.00000	4,440	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		102.00000	0,097	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,516.00000	1,528	24.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		721.00000	0,703	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		135.00000	0,134	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,601.00000	1,583	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		15.00000	0,014	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,616.00000	5,633	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		23.00000	0,021	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,637.00000	3,652	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		88.00000	0,084	25.74	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,702.00000	1,715	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		588.00000	0,569	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		202.00000	0,200	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,408.00000	1,390	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		22.00000	0,021	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,389.00000	2,372	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		14.00000	0,011	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,278.00000	4,292	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		85.00000	0,081	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,749.00000	1,762	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		98.00000	0,093	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,562.00000	1,574	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		499.00000	0,480	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		263.00000	0,261	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.76	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	14/06/2010	Foreign Exchange Future	15.50	Put		7,914.00000	7,931	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,001	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,415.00000	6,432	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		6.00000	0,005	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,920.00000	4,936	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		26.00000	0,024	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,440.00000	3,455	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,127.00000	1,106	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		41.00000	0,037	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,588.00000	2,571	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,086.00000	4,069	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,164.00000	8,181	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	0,001	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,665.00000	6,682	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		22.00000	0,021	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,686.00000	3,702	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		195.00000	0,186	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		859.00000	0,867	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		911.00000	0,894	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		75.00000	0,075	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,339.00000	2,322	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	0,003	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	3.75	Call		3,836.00000	3,820	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		82.00000	0,078	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,796.00000	1,809	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		374.00000	0,361	19.15	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		388.00000	0,392	19.15	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		8.00000	0,007	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,672.00000	4,688	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		13.00000	0,011	32.20	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,327.00000	4,342	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		91.00000	0,087	25.53	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,655.00000	1,668	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		79.00000	0,075	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,843.00000	1,856	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		355.00000	0,342	19.35	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		419.00000	0,423	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		9.00000	0,007	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,623.00000	4,638	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		67.00000	0,063	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,081.00000	2,094	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		71.00000	0,068	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,985.00000	1,999	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		337.00000	0,325	19.56	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		451.00000	0,456	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		64.00000	0,060	27.40	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	9.65	Put		2,128.00000	2,141	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		69.00000	0,065	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,033.00000	2,046	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		74.00000	0,070	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,938.00000	1,951	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		320.00000	0,308	19.76	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		484.00000	0,489	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		5.00000	0,004	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,969.00000	4,985	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		215.00000	0,205	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		779.00000	0,786	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		4.00000	0,003	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,168.00000	5,184	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		32.00000	0,029	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,096.00000	3,110	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		34.00000	0,031	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,998.00000	3,012	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		36.00000	0,033	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,900.00000	2,914	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		177.00000	0,170	22.24	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		941.00000	0,951	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		5.00000	0,004	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,019.00000	5,035	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		35.00000	0,032	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,949.00000	2,963	29.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		37.00000	0,034	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,851.00000	2,865	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		204.00000	0,196	21.62	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		818.00000	0,827	21.62	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		6.00000	0,005	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,870.00000	4,886	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		39.00000	0,036	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,803.00000	2,817	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		41.00000	0,038	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,705.00000	2,719	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		44.00000	0,041	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,608.00000	2,622	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		48.00000	0,044	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,512.00000	2,525	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		51.00000	0,048	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,415.00000	2,429	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		55.00000	0,051	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,319.00000	2,332	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		60.00000	0,056	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,224.00000	2,237	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		237.00000	0,227	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		701.00000	0,708	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		9.00000	0,008	31.92	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,573.00000	4,589	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		76.00000	0,073	26.56	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		1,890.00000	1,904	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		6.00000	0,005	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,820.00000	4,836	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		40.00000	0,037	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,754.00000	2,768	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		43.00000	0,040	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,657.00000	2,671	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		46.00000	0,043	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,560.00000	2,574	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		53.00000	0,049	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,367.00000	2,380	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		57.00000	0,053	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,271.00000	2,284	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		62.00000	0,058	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,176.00000	2,189	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		249.00000	0,238	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		663.00000	0,669	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		49.00000	0,046	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,463.00000	2,477	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,114.00000	8,131	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,886.00000	3,869	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,001	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,165.00000	6,182	30.85	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	11.75	Call		15.00000	0,013	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,179.00000	4,194	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,214.00000	8,231	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,001	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,215.00000	6,232	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		15.00000	0,012	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,229.00000	4,243	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,786.00000	3,770	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,364.00000	8,381	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,001	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,365.00000	6,382	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		12.00000	0,010	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,376.00000	4,391	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,637.00000	3,620	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,264.00000	8,281	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,001	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,265.00000	6,282	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,736.00000	3,720	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.76	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	14/06/2010	Foreign Exchange Future	17.50	Put		9,914.00000	9,931	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,314.00000	8,331	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	0,001	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,315.00000	6,332	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,687.00000	3,670	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,414.00000	8,431	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,587.00000	3,570	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,464.00000	8,481	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,001	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,465.00000	6,482	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		686.00000	0,668	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		150.00000	0,149	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,552.00000	1,534	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		16.00000	0,015	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,538.00000	2,521	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,537.00000	3,520	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,014.00000	8,031	33.76	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	14/06/2010	Foreign Exchange Future	3.60	Call		3,986.00000	3,969	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,064.00000	8,081	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,936.00000	3,919	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,514.00000	8,531	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	0,001	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,515.00000	6,532	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,487.00000	3,470	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.69880	7.71650		19.45	384,940.00	50	5,713.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		10.00000	0,008	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,144.00000	8,159	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		23.00000	0,021	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,157.00000	6,172	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		50.00000	0,047	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,184.00000	4,198	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		125.00000	0,120	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,259.00000	2,271	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		999.00000	0,979	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		133.00000	0,130	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,884.00000	1,866	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		18.00000	0,017	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,871.00000	2,853	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,004	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,867.00000	3,850	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		10.00000	0,008	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,094.00000	8,109	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		23.00000	0,021	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,107.00000	6,122	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		51.00000	0,049	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,135.00000	4,150	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		129.00000	0,124	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,213.00000	2,225	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		465.00000	0,451	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		549.00000	0,552	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,036.00000	1,017	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		120.00000	0,118	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,932.00000	1,914	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		16.00000	0,015	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,921.00000	2,903	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,004	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,917.00000	3,900	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		447.00000	0,434	19.95	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		581.00000	0,585	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		9.00000	0,008	36.22	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	13/09/2010	Foreign Exchange Future	15.90	Put		8,193.00000	8,209	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		22.00000	0,020	34.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,206.00000	6,221	34.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		49.00000	0,046	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,233.00000	4,247	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		122.00000	0,117	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,306.00000	2,318	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		431.00000	0,418	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		615.00000	0,619	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		963.00000	0,943	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		147.00000	0,144	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,836.00000	1,818	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		20.00000	0,019	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,821.00000	2,803	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		5.00000	0,004	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,817.00000	3,800	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		9.00000	0,008	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,243.00000	8,259	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		22.00000	0,020	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,256.00000	6,271	34.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		48.00000	0,045	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,282.00000	4,296	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		118.00000	0,114	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,352.00000	2,365	26.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		415.00000	0,402	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		649.00000	0,653	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		927.00000	0,908	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		161.00000	0,159	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,789.00000	1,770	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		23.00000	0,021	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,771.00000	2,753	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		5.00000	0,004	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,768.00000	3,750	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		8.00000	0,007	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,342.00000	8,358	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		21.00000	0,019	34.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,355.00000	6,370	34.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		46.00000	0,043	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,380.00000	4,394	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		112.00000	0,107	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,446.00000	2,458	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		385.00000	0,373	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		719.00000	0,724	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		859.00000	0,840	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		193.00000	0,191	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,694.00000	1,675	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		28.00000	0,026	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,672.00000	2,654	23.05	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	13/09/2010	Foreign Exchange Future	5.05	Put		6.00000	0,005	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,668.00000	3,650	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		8.00000	0,007	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,392.00000	8,408	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		20.00000	0,018	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,404.00000	6,419	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		45.00000	0,042	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,429.00000	4,443	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		109.00000	0,105	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,493.00000	2,506	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		371.00000	0,359	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		755.00000	0,760	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		826.00000	0,807	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		210.00000	0,208	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,647.00000	1,628	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		31.00000	0,029	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,622.00000	2,604	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		6.00000	0,005	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,618.00000	3,600	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		8.00000	0,007	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,442.00000	8,458	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		20.00000	0,018	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,454.00000	6,469	34.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		44.00000	0,041	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,478.00000	4,492	31.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		106.00000	0,102	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,540.00000	2,553	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		357.00000	0,346	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		791.00000	0,797	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		794.00000	0,776	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		228.00000	0,227	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,601.00000	1,582	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		35.00000	0,033	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,573.00000	2,555	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,006	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,568.00000	3,550	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,001	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		7.00000	0,006	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,591.00000	8,607	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		18.00000	0,017	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,602.00000	6,618	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		41.00000	0,039	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,625.00000	4,640	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		98.00000	0,094	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,682.00000	2,695	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		704.00000	0,686	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		288.00000	0,287	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,463.00000	1,444	18.41	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	13/09/2010	Foreign Exchange Future	6.30	Put		47.00000	0,045	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,424.00000	2,406	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		8.00000	0,007	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,418.00000	3,401	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		7.00000	0,006	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,541.00000	8,557	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		19.00000	0,017	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,553.00000	6,568	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		42.00000	0,039	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,576.00000	4,590	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		101.00000	0,096	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,635.00000	2,647	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		332.00000	0,321	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		866.00000	0,872	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		733.00000	0,715	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		267.00000	0,266	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,508.00000	1,489	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		42.00000	0,040	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,474.00000	2,456	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,007	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,468.00000	3,450	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,001	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		7.00000	0,006	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,691.00000	8,707	36.22	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	13/09/2010	Foreign Exchange Future	14.40	Call		18.00000	0,016	35.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,702.00000	6,717	35.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		39.00000	0,037	32.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,723.00000	4,738	32.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		93.00000	0,089	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,777.00000	2,790	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		298.00000	0,288	21.78	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		982.00000	0,989	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		648.00000	0,631	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		332.00000	0,332	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,373.00000	1,353	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		57.00000	0,054	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,325.00000	2,307	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		9.00000	0,008	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,319.00000	3,301	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,002	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		320.00000	0,310	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		904.00000	0,911	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		10.00000	0,009	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,994.00000	8,010	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		24.00000	0,022	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,008.00000	6,023	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		54.00000	0,051	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,038.00000	4,052	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		136.00000	0,131	26.10	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	13/09/2010	Foreign Exchange Future	9.70	Put		2,120.00000	2,132	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		502.00000	0,488	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		486.00000	0,489	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,113.00000	1,094	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		97.00000	0,095	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,029.00000	2,011	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		13.00000	0,012	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,020.00000	3,002	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,003	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,017.00000	3,999	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		10.00000	0,008	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,044.00000	8,059	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		24.00000	0,022	34.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,058.00000	6,073	34.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		52.00000	0,050	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,086.00000	4,101	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		132.00000	0,127	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,166.00000	2,178	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		483.00000	0,469	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		517.00000	0,520	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,074.00000	1,055	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		108.00000	0,106	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,981.00000	1,962	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,013	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,970.00000	2,952	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,003	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,967.00000	3,949	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		9.00000	0,007	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,293.00000	8,308	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		21.00000	0,019	34.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,305.00000	6,320	34.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		47.00000	0,044	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,331.00000	4,345	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		115.00000	0,110	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,399.00000	2,411	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		399.00000	0,387	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		683.00000	0,688	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		892.00000	0,873	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		176.00000	0,174	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,741.00000	1,723	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		25.00000	0,024	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,722.00000	2,704	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,005	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,718.00000	3,700	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		8.00000	0,006	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,492.00000	8,507	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		19.00000	0,017	35.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,503.00000	6,518	35.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		43.00000	0,040	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,527.00000	4,541	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		103.00000	0,099	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,587.00000	2,600	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		344.00000	0,333	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		828.00000	0,834	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		763.00000	0,745	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		247.00000	0,246	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,554.00000	1,535	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		38.00000	0,036	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,523.00000	2,505	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,006	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,518.00000	3,500	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,001	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		7.00000	0,006	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,641.00000	8,657	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		18.00000	0,016	35.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,652.00000	6,667	35.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		40.00000	0,038	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,674.00000	4,689	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		96.00000	0,092	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,730.00000	2,743	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		309.00000	0,299	21.61	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		943.00000	0,950	21.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		675.00000	0,658	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		309.00000	0,309	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,418.00000	1,398	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		52.00000	0,049	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,375.00000	2,356	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,007	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,369.00000	3,351	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,002	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		169.00000	0,162	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,753.00000	1,763	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		184.00000	0,177	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,618.00000	1,628	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,103.00000	1,111	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		269.00000	0,260	22.27	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,227.00000	1,236	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		243.00000	0,235	22.77	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.82890	7.84670		19.63	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		28.00000	0,026	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,131.00000	8,147	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		50.00000	0,047	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,153.00000	6,168	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		93.00000	0,088	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,196.00000	4,209	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		197.00000	0,189	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,300.00000	2,310	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	13/12/2010	Foreign Exchange Future	7.95	Call		562.00000	0,546	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		665.00000	0,667	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,083.00000	1,064	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		186.00000	0,185	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,931.00000	1,911	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		34.00000	0,032	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,906.00000	2,888	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,899.00000	3,881	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		392.00000	0,380	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,095.00000	1,101	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		28.00000	0,025	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,181.00000	8,196	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		49.00000	0,046	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,202.00000	6,217	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		91.00000	0,087	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,244.00000	4,258	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		192.00000	0,185	25.78	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,345.00000	2,356	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,050.00000	1,030	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		203.00000	0,201	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,885.00000	1,865	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		38.00000	0,036	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,856.00000	2,838	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	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,849.00000	3,831	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		27.00000	0,025	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,230.00000	8,246	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		49.00000	0,046	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,252.00000	6,267	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		89.00000	0,085	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,292.00000	4,306	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		188.00000	0,181	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,391.00000	2,402	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		528.00000	0,513	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		731.00000	0,734	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,017.00000	0,997	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		220.00000	0,218	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,839.00000	1,818	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		42.00000	0,039	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,807.00000	2,789	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,010	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,799.00000	3,781	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	0,002	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		26.00000	0,024	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,279.00000	8,295	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		48.00000	0,045	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,301.00000	6,316	33.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		88.00000	0,084	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,341.00000	4,355	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		184.00000	0,177	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,437.00000	2,448	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		512.00000	0,497	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		765.00000	0,768	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		984.00000	0,965	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		237.00000	0,236	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,793.00000	1,772	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		46.00000	0,043	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,758.00000	2,739	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,010	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,750.00000	3,732	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		544.00000	0,529	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		697.00000	0,700	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		26.00000	0,024	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,329.00000	8,345	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		47.00000	0,044	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,350.00000	6,365	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		86.00000	0,082	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,389.00000	4,403	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		180.00000	0,173	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,483.00000	2,494	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		497.00000	0,482	20.63	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		800.00000	0,803	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		953.00000	0,934	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		256.00000	0,255	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,747.00000	1,727	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		50.00000	0,048	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,709.00000	2,690	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,011	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,700.00000	3,682	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		25.00000	0,023	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,378.00000	8,394	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		46.00000	0,044	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,399.00000	6,415	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		85.00000	0,081	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,438.00000	4,452	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		176.00000	0,169	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,529.00000	2,540	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		482.00000	0,468	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		835.00000	0,839	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		923.00000	0,903	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		276.00000	0,274	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,702.00000	1,681	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		55.00000	0,052	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,659.00000	2,641	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,012	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	13/12/2010	Foreign Exchange Future	4.20	Call		3,650.00000	3,632	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		25.00000	0,023	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,428.00000	8,444	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		46.00000	0,043	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,449.00000	6,464	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		83.00000	0,079	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,486.00000	4,500	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		172.00000	0,165	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,575.00000	2,586	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		467.00000	0,454	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		870.00000	0,875	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		893.00000	0,874	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		296.00000	0,295	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,657.00000	1,636	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		60.00000	0,057	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,610.00000	2,591	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		13.00000	0,012	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,600.00000	3,582	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	0,003	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		22.00000	0,021	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,625.00000	8,642	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		43.00000	0,040	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,646.00000	6,661	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		78.00000	0,074	30.97	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	12.45	Put		4,681.00000	4,695	30.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		158.00000	0,152	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,761.00000	2,773	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		415.00000	0,403	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,018.00000	1,024	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		782.00000	0,764	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		385.00000	0,385	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,482.00000	1,460	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		85.00000	0,081	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,414.00000	2,395	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		17.00000	0,016	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,401.00000	3,383	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		4.00000	0,004	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		23.00000	0,021	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,576.00000	8,592	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		44.00000	0,041	33.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,597.00000	6,612	33.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		79.00000	0,075	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,632.00000	4,646	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		161.00000	0,155	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,714.00000	2,726	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		428.00000	0,415	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		981.00000	0,986	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		809.00000	0,790	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		362.00000	0,361	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,525.00000	1,504	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		78.00000	0,075	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,463.00000	2,444	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		16.00000	0,015	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,451.00000	3,433	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,004	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		381.00000	0,369	21.91	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,134.00000	1,140	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		22.00000	0,020	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,675.00000	8,691	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		42.00000	0,040	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,695.00000	6,711	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		76.00000	0,073	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,729.00000	4,744	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		155.00000	0,149	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,808.00000	2,820	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		404.00000	0,391	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,057.00000	1,062	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		757.00000	0,738	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		410.00000	0,409	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,439.00000	1,417	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		92.00000	0,088	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,365.00000	2,346	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		18.00000	0,017	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,352.00000	3,334	24.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		454.00000	0,440	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		907.00000	0,911	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		30.00000	0,027	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,033.00000	8,048	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		52.00000	0,049	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,055.00000	6,070	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		96.00000	0,092	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,099.00000	4,113	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		206.00000	0,199	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,209.00000	2,220	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		598.00000	0,582	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		601.00000	0,603	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,153.00000	1,134	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		156.00000	0,155	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,025.00000	2,005	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		28.00000	0,026	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,005.00000	2,987	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,999.00000	3,981	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		29.00000	0,027	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,082.00000	8,098	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		51.00000	0,048	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,104.00000	6,119	33.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		94.00000	0,090	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,147.00000	4,161	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		201.00000	0,194	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,254.00000	2,265	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		579.00000	0,564	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		632.00000	0,635	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,118.00000	1,099	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		171.00000	0,170	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,978.00000	1,958	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		31.00000	0,029	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,955.00000	2,937	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,949.00000	3,931	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		24.00000	0,022	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,477.00000	8,493	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		45.00000	0,042	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,498.00000	6,513	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		82.00000	0,078	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,535.00000	4,549	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		168.00000	0,162	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,621.00000	2,633	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		864.00000	0,845	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		317.00000	0,316	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,613.00000	1,592	18.22	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	13/12/2010	Foreign Exchange Future	6.30	Put		66.00000	0,063	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,561.00000	2,542	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		14.00000	0,013	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,550.00000	3,532	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	0,003	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		24.00000	0,022	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,527.00000	8,543	35.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		44.00000	0,042	33.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,547.00000	6,563	33.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		80.00000	0,077	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,583.00000	4,598	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		165.00000	0,158	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,668.00000	2,679	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		440.00000	0,427	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		943.00000	0,948	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		836.00000	0,817	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		339.00000	0,338	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,569.00000	1,548	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		72.00000	0,069	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,512.00000	2,493	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		15.00000	0,014	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,501.00000	3,483	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		36.00000	0,034	34.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,239.00000	7,255	34.77	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	13/12/2010	Foreign Exchange Future	13.05	Call		64.00000	0,061	31.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,267.00000	5,282	31.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		125.00000	0,120	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,328.00000	3,341	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		299.00000	0,289	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,502.00000	1,510	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,797.00000	4,779	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,545.00000	1,553	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		292.00000	0,282	23.33	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.99540	11.94830		15.60	1,535,411.20	128	14,308.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,052.00000	10,005	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,052.00000	8,005	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,052.00000	6,005	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,002	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,054.00000	4,007	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		33.00000	0,031	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,085.00000	2,036	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		92.00000	0,089	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,144.00000	1,094	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		307.00000	0,312	15.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		359.00000	0,317	15.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		986.00000	1,023	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		38.00000	0,028	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,954.00000	2,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		6.00000	0,005	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,202.00000	10,155	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,202.00000	8,155	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,202.00000	6,155	30.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		2.00000	0,001	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,204.00000	4,156	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		27.00000	0,025	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,229.00000	2,180	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		78.00000	0,075	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,280.00000	1,230	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		254.00000	0,256	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		456.00000	0,411	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		857.00000	0,890	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		59.00000	0,045	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,806.00000	1,851	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		8.00000	0,006	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,152.00000	10,105	35.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,152.00000	8,105	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,152.00000	6,105	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		2.00000	0,001	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,154.00000	4,106	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		29.00000	0,027	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,181.00000	2,132	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		82.00000	0,079	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,234.00000	1,184	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		271.00000	0,274	16.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		423.00000	0,379	16.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		899.00000	0,933	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		51.00000	0,038	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,856.00000	1,901	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		8.00000	0,006	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,800.00000	2,846	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	0,001	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,552.00000	9,505	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,552.00000	7,505	34.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,402.00000	9,355	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	34.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,402.00000	7,355	34.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,403.00000	5,356	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		5.00000	0,004	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,407.00000	3,359	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		63.00000	0,060	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,465.00000	1,415	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		198.00000	0,198	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		600.00000	0,553	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		698.00000	0,724	15.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		100.00000	0,079	15.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,609.00000	1,653	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		11.00000	0,008	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,600.00000	2,647	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		2.00000	0,002	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,252.00000	9,205	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,252.00000	7,205	33.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,253.00000	5,206	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		6.00000	0,005	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,258.00000	3,210	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		74.00000	0,071	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,326.00000	1,276	20.53	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		239.00000	0,240	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		491.00000	0,445	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		816.00000	0,847	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		68.00000	0,052	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,757.00000	1,802	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		9.00000	0,007	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,750.00000	2,797	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	0,002	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,302.00000	9,255	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,302.00000	7,255	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,303.00000	5,256	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		6.00000	0,005	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,308.00000	3,260	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		70.00000	0,067	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,372.00000	1,322	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		224.00000	0,225	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		526.00000	0,480	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		775.00000	0,805	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		77.00000	0,060	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,708.00000	1,752	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		10.00000	0,007	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,700.00000	2,747	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	9.25	Put		2.00000	0,002	23.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,452.00000	9,405	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,452.00000	7,405	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,000	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,453.00000	5,405	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		4.00000	0,004	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,456.00000	3,409	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		60.00000	0,057	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,512.00000	1,462	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		186.00000	0,185	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		638.00000	0,590	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		660.00000	0,685	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		112.00000	0,090	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,560.00000	1,604	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		12.00000	0,009	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,550.00000	2,597	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		2.00000	0,002	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,702.00000	9,655	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	35.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,702.00000	7,655	35.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,852.00000	9,805	35.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,852.00000	7,805	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,102.00000	10,055	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,102.00000	8,055	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,102.00000	6,055	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,002	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,104.00000	4,057	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		87.00000	0,084	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,189.00000	1,139	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		288.00000	0,292	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		390.00000	0,347	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		942.00000	0,978	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		44.00000	0,033	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,905.00000	1,950	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		7.00000	0,005	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,002.00000	9,955	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,002.00000	7,955	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,952.00000	9,905	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,952.00000	7,905	35.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,902.00000	9,855	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,902.00000	7,855	35.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,802.00000	9,755	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,802.00000	7,755	35.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,652.00000	9,605	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,652.00000	7,605	34.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,602.00000	9,555	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,602.00000	7,555	34.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,502.00000	9,455	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,502.00000	7,455	34.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,000	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,503.00000	5,455	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		4.00000	0,004	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,506.00000	3,459	25.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		57.00000	0,054	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,559.00000	1,509	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		175.00000	0,174	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		677.00000	0,629	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		624.00000	0,647	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		126.00000	0,102	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,511.00000	1,555	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		13.00000	0,010	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,501.00000	2,547	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		3.00000	0,002	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,352.00000	9,305	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,352.00000	7,305	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,353.00000	5,306	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,353.00000	4,306	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		5.00000	0,005	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,357.00000	3,310	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		22.00000	0,020	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,374.00000	2,325	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		66.00000	0,063	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,418.00000	1,368	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		211.00000	0,211	16.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		563.00000	0,516	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		736.00000	0,764	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		88.00000	0,069	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,658.00000	1,703	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		10.00000	0,008	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,650.00000	2,697	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	0,002	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		31.00000	0,029	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,133.00000	2,084	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,952.00000	5,905	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,953.00000	4,906	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,002	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,954.00000	3,907	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		9.00000	0,008	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,961.00000	2,913	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		37.00000	0,035	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,989.00000	1,940	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		103.00000	0,100	19.35	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,055.00000	1,005	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		351.00000	0,358	15.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		303.00000	0,263	15.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,078.00000	1,116	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		30.00000	0,021	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,053.00000	2,099	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		5.00000	0,004	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,702.00000	5,655	29.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	0,001	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,703.00000	4,656	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	0,003	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,705.00000	3,658	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		13.00000	0,012	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,715.00000	2,667	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		47.00000	0,044	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,749.00000	1,699	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		138.00000	0,135	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		840.00000	0,790	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		490.00000	0,506	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		192.00000	0,161	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,317.00000	1,359	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		19.00000	0,014	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,302.00000	2,348	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	0,003	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,802.00000	5,755	29.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,803.00000	4,756	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		3.00000	0,002	25.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,805.00000	3,757	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		11.00000	0,010	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,813.00000	2,765	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		42.00000	0,040	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,844.00000	1,795	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		122.00000	0,119	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		924.00000	0,874	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		431.00000	0,443	15.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		233.00000	0,198	15.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,221.00000	1,261	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		23.00000	0,016	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,202.00000	2,248	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		4.00000	0,003	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,000	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,603.00000	5,555	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,603.00000	4,556	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		4.00000	0,003	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,606.00000	3,558	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		15.00000	0,014	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,617.00000	2,569	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		51.00000	0,049	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,653.00000	1,604	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		155.00000	0,153	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		757.00000	0,708	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		555.00000	0,574	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		157.00000	0,129	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,414.00000	1,457	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		16.00000	0,012	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,401.00000	2,448	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	0,003	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,902.00000	5,855	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,903.00000	4,856	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	0,002	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,904.00000	3,857	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		10.00000	0,009	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,912.00000	2,864	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		39.00000	0,036	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,941.00000	1,891	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		109.00000	0,106	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,011.00000	0,961	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		376.00000	0,385	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		278.00000	0,240	15.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,125.00000	1,165	15.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		27.00000	0,020	15.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,103.00000	2,149	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		5.00000	0,004	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	30.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,002.00000	5,955	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,003.00000	4,956	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,002	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,004.00000	3,957	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		8.00000	0,008	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,010.00000	2,963	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		35.00000	0,033	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,037.00000	1,988	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		97.00000	0,094	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,099.00000	1,049	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		327.00000	0,333	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		329.00000	0,288	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,031.00000	1,069	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		33.00000	0,024	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,004.00000	2,050	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		6.00000	0,005	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,852.00000	5,805	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,853.00000	4,806	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	0,002	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,854.00000	3,807	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		11.00000	0,010	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,863.00000	2,815	24.44	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	13.80	Call		41.00000	0,038	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,893.00000	1,843	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		115.00000	0,112	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		967.00000	0,917	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		403.00000	0,414	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		255.00000	0,219	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,173.00000	1,213	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		25.00000	0,018	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,153.00000	2,199	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		5.00000	0,004	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,752.00000	5,705	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,753.00000	4,706	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,003	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,755.00000	3,708	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		12.00000	0,011	24.32	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,764.00000	2,716	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		44.00000	0,042	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,796.00000	1,747	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		130.00000	0,127	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		882.00000	0,832	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		460.00000	0,474	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		212.00000	0,179	15.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,269.00000	1,310	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		21.00000	0,015	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,252.00000	2,298	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	0,003	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,000	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,653.00000	5,605	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,653.00000	4,606	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	0,003	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,655.00000	3,608	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		14.00000	0,013	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,666.00000	2,618	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		49.00000	0,046	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,701.00000	1,651	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		146.00000	0,144	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		798.00000	0,749	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		522.00000	0,539	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		174.00000	0,144	15.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,365.00000	1,408	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		17.00000	0,013	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,351.00000	2,398	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	0,003	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,000	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,553.00000	5,505	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,553.00000	4,506	26.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		4.00000	0,003	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,556.00000	3,508	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		16.00000	0,015	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,568.00000	2,520	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		165.00000	0,163	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		717.00000	0,668	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		589.00000	0,610	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		141.00000	0,115	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,463.00000	1,506	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		15.00000	0,011	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,451.00000	2,497	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		3.00000	0,002	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		54.00000	0,051	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,606.00000	1,556	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,652.00000	8,605	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,652.00000	6,605	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,349.00000	3,396	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,552.00000	8,505	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,552.00000	6,505	31.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,449.00000	3,496	26.04	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	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,602.00000	8,555	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,602.00000	6,555	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,399.00000	3,446	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,852.00000	8,805	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,852.00000	6,805	32.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,149.00000	3,196	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,001	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,952.00000	8,905	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,952.00000	6,905	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,049.00000	3,096	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,001	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,902.00000	8,855	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,902.00000	6,855	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,099.00000	3,146	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,001	25.27	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	20.95	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,002.00000	8,955	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,002.00000	6,955	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,999.00000	3,046	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,001	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,152.00000	9,105	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,152.00000	7,105	33.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,153.00000	5,106	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		7.00000	0,006	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,159.00000	3,111	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,850.00000	2,896	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,001	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,202.00000	9,155	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,202.00000	7,155	33.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,203.00000	5,156	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		6.00000	0,006	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,208.00000	3,161	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	35.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,102.00000	9,055	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,102.00000	7,055	33.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,001	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,103.00000	5,056	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		7.00000	0,007	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,109.00000	3,062	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,900.00000	2,946	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,001	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,402.00000	8,355	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,402.00000	6,355	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,403.00000	4,356	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		20.00000	0,019	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,422.00000	2,374	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,599.00000	3,646	26.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	26.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,998.00000	4,045	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,949.00000	2,996	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,001	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,948.00000	3,995	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.13	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	15/03/2010	Foreign Exchange Future	7.85	Call		4,098.00000	4,145	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,898.00000	3,945	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,702.00000	8,655	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,702.00000	6,655	32.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,299.00000	3,346	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,001	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,798.00000	3,845	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,252.00000	8,205	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,252.00000	6,205	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		2.00000	0,001	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,254.00000	4,206	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		25.00000	0,023	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,277.00000	2,228	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,748.00000	3,795	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,502.00000	8,455	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,502.00000	6,455	31.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,503.00000	4,456	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		17.00000	0,016	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,519.00000	2,471	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,499.00000	3,546	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,752.00000	8,705	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,752.00000	6,705	32.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,249.00000	3,296	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,001	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,452.00000	8,405	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,452.00000	6,405	31.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,453.00000	4,406	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		19.00000	0,017	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,471.00000	2,422	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,549.00000	3,596	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,802.00000	8,755	35.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,802.00000	6,755	32.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,199.00000	3,246	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,001	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.19650	12.14930		16.95	0.00	0	12,403.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,901.00000	9,854	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		3.00000	0,003	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,904.00000	7,857	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,201.00000	10,154	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,203.00000	8,156	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,702.00000	9,655	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	0,003	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,704.00000	7,657	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		9.00000	0,009	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,710.00000	5,663	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		53.00000	0,051	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,754.00000	3,705	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,552.00000	9,505	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	0,003	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,554.00000	7,507	27.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		10.00000	0,010	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,561.00000	5,514	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		57.00000	0,056	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,608.00000	3,560	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,452.00000	9,405	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	0,003	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,454.00000	7,407	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		200.00000	0,200	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,651.00000	1,604	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		393.00000	0,397	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		844.00000	0,801	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,606.00000	1,646	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		57.00000	0,050	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,564.00000	2,610	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		15.00000	0,014	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,252.00000	9,205	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		4.00000	0,003	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,255.00000	7,207	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,302.00000	9,255	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	0,003	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,304.00000	7,257	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		437.00000	0,443	17.58	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		738.00000	0,697	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		926.00000	0,950	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		227.00000	0,204	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,743.00000	1,784	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		44.00000	0,038	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,712.00000	2,758	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		13.00000	0,012	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,752.00000	9,705	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		8.00000	0,008	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,759.00000	5,712	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		51.00000	0,050	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,802.00000	3,754	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,951.00000	9,904	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		3.00000	0,003	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,954.00000	7,907	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		7.00000	0,007	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,958.00000	5,911	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,101.00000	10,054	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,103.00000	8,056	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		506.00000	0,514	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		607.00000	0,568	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	11.25	Call		1,064.00000	1,092	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		165.00000	0,146	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,929.00000	1,972	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		30.00000	0,026	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,151.00000	10,104	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,153.00000	8,106	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,028.00000	1,055	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		179.00000	0,159	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,882.00000	1,925	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		33.00000	0,029	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,051.00000	10,004	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		3.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,054.00000	8,006	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		139.00000	0,139	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,190.00000	2,143	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		259.00000	0,260	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,310.00000	1,264	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		525.00000	0,534	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		576.00000	0,538	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,101.00000	1,129	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		152.00000	0,133	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,976.00000	2,020	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		27.00000	0,024	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,001.00000	9,954	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		6.00000	0,006	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,007.00000	5,960	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		45.00000	0,044	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,046.00000	3,998	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,852.00000	9,804	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,003	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,854.00000	7,807	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,802.00000	9,755	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,003	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,804.00000	7,757	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		8.00000	0,008	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,809.00000	5,762	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		50.00000	0,049	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,851.00000	3,803	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,652.00000	9,605	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	0,003	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,654.00000	7,607	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		9.00000	0,009	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,660.00000	5,613	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	14/06/2010	Foreign Exchange Future	15.80	Call		54.00000	0,053	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,705.00000	3,657	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		716.00000	0,733	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		367.00000	0,337	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,430.00000	1,467	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		81.00000	0,071	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,367.00000	2,412	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		18.00000	0,016	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,602.00000	9,555	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	0,003	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,604.00000	7,557	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,502.00000	9,455	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,504.00000	7,457	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		194.00000	0,193	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,695.00000	1,647	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		801.00000	0,821	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		302.00000	0,275	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,562.00000	1,601	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		63.00000	0,055	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,402.00000	9,355	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	0,003	27.18	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	19.55	Put		7,404.00000	7,357	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		7.00000	0,007	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,908.00000	5,861	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		19.00000	0,019	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,920.00000	4,873	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		48.00000	0,046	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,949.00000	3,900	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		82.00000	0,081	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,983.00000	2,935	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		206.00000	0,206	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,607.00000	1,560	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		407.00000	0,412	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		808.00000	0,766	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		862.00000	0,884	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		263.00000	0,238	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,651.00000	1,692	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		52.00000	0,046	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,613.00000	2,659	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		14.00000	0,013	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		135.00000	0,134	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,236.00000	2,188	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	0,005	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,456.00000	6,409	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		30.00000	0,030	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,481.00000	4,434	25.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		60.00000	0,059	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,511.00000	3,463	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		566.00000	0,579	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		517.00000	0,483	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,178.00000	1,211	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		129.00000	0,115	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	0,005	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,356.00000	6,309	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		297.00000	0,299	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,148.00000	1,103	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		613.00000	0,627	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		464.00000	0,431	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,260.00000	1,294	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		111.00000	0,098	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,170.00000	2,216	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		21.00000	0,020	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		6.00000	0,006	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,057.00000	6,010	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		17.00000	0,017	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,068.00000	5,021	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		43.00000	0,043	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,094.00000	4,047	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		75.00000	0,074	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,126.00000	3,078	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		188.00000	0,187	20.76	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	14/06/2010	Foreign Exchange Future	13.70	Put		1,739.00000	1,691	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		366.00000	0,370	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		917.00000	0,874	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		772.00000	0,791	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		323.00000	0,295	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,517.00000	1,556	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		68.00000	0,060	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,465.00000	2,511	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		16.00000	0,015	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		689.00000	0,705	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		390.00000	0,359	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,386.00000	1,423	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		87.00000	0,077	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,318.00000	2,363	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		19.00000	0,017	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		11.00000	0,011	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,512.00000	5,465	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		28.00000	0,028	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,529.00000	4,482	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		268.00000	0,269	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,269.00000	1,223	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		544.00000	0,556	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		545.00000	0,510	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,024.00000	2,069	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		25.00000	0,023	16.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	0,005	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,406.00000	6,359	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		31.00000	0,031	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,432.00000	4,385	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		62.00000	0,060	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,463.00000	3,414	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		152.00000	0,151	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,053.00000	2,005	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		287.00000	0,288	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,188.00000	1,142	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		589.00000	0,602	16.75	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		490.00000	0,456	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,219.00000	1,252	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		120.00000	0,106	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,121.00000	2,167	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		22.00000	0,021	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		5.00000	0,005	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,306.00000	6,259	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		13.00000	0,013	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,314.00000	5,267	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		34.00000	0,034	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,335.00000	4,288	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		65.00000	0,064	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,366.00000	3,318	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		307.00000	0,309	18.85	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	12.95	Put		1,108.00000	1,063	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		637.00000	0,652	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		438.00000	0,406	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,302.00000	1,337	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		103.00000	0,091	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,219.00000	2,265	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		20.00000	0,019	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		318.00000	0,320	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,069.00000	1,024	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		663.00000	0,678	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		414.00000	0,382	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,269.00000	2,314	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		20.00000	0,018	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		6.00000	0,006	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,107.00000	6,060	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		16.00000	0,016	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,117.00000	5,070	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		41.00000	0,041	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,142.00000	4,095	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		73.00000	0,072	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,174.00000	3,126	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		353.00000	0,356	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		954.00000	0,910	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		743.00000	0,761	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		344.00000	0,315	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,473.00000	1,511	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		74.00000	0,065	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,416.00000	2,462	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		17.00000	0,016	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		182.00000	0,182	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,783.00000	1,736	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		7.00000	0,007	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,858.00000	5,811	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		20.00000	0,020	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,871.00000	4,824	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		49.00000	0,047	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,900.00000	3,851	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		85.00000	0,083	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,936.00000	2,887	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		220.00000	0,220	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,521.00000	1,474	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		10.00000	0,010	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,611.00000	5,564	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		26.00000	0,026	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,627.00000	4,580	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		56.00000	0,054	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,657.00000	3,608	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		98.00000	0,097	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,699.00000	2,651	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		251.00000	0,251	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,352.00000	1,305	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		12.00000	0,012	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,413.00000	5,366	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		994.00000	1,019	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		195.00000	0,173	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,835.00000	1,878	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		36.00000	0,032	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,811.00000	2,857	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		12.00000	0,011	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		14.00000	0,014	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,265.00000	5,218	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		36.00000	0,036	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,287.00000	4,240	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		122.00000	0,122	22.40	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,373.00000	2,326	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		959.00000	0,984	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		210.00000	0,188	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,789.00000	1,831	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		40.00000	0,035	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		33.00000	0,032	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,384.00000	4,336	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		64.00000	0,062	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,415.00000	3,366	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		115.00000	0,114	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,466.00000	2,418	22.59	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	13.50	Call		213.00000	0,213	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,564.00000	1,517	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		422.00000	0,427	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		773.00000	0,731	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		894.00000	0,916	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		245.00000	0,220	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,697.00000	1,738	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		48.00000	0,042	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,663.00000	2,709	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		14.00000	0,013	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	0,003	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,754.00000	7,707	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		6.00000	0,005	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,257.00000	6,209	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		22.00000	0,022	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,773.00000	4,726	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		67.00000	0,066	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,318.00000	3,270	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		166.00000	0,166	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,917.00000	1,870	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		454.00000	0,460	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		705.00000	0,664	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,344.00000	1,380	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		95.00000	0,084	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,761.00000	2,808	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		12.00000	0,012	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,251.00000	4,298	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		157.00000	0,156	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,008.00000	1,960	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		3.00000	0,002	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,004.00000	7,956	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	0,005	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,506.00000	6,459	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		18.00000	0,017	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,019.00000	4,971	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		59.00000	0,057	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,560.00000	3,511	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		144.00000	0,143	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,145.00000	2,097	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		379.00000	0,383	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		880.00000	0,837	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,138.00000	1,170	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		139.00000	0,124	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,515.00000	2,560	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		16.00000	0,014	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,002.00000	4,049	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,003	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,453.00000	8,406	28.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		4.00000	0,004	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,955.00000	6,908	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		11.00000	0,011	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,462.00000	5,415	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		46.00000	0,045	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,997.00000	3,949	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		108.00000	0,107	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,559.00000	2,511	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		277.00000	0,278	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,228.00000	1,182	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		831.00000	0,852	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		282.00000	0,256	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,073.00000	2,118	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		24.00000	0,022	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,554.00000	3,601	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	0,005	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	0,006	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,157.00000	6,110	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		15.00000	0,015	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,166.00000	5,119	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		39.00000	0,039	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,190.00000	4,143	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		71.00000	0,070	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,222.00000	3,174	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		131.00000	0,130	22.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,282.00000	2,234	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		177.00000	0,176	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,828.00000	1,780	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		242.00000	0,243	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,393.00000	1,347	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		341.00000	0,344	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		992.00000	0,948	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		488.00000	0,495	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		639.00000	0,599	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		148.00000	0,147	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,099.00000	2,051	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	0,006	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,207.00000	6,160	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		14.00000	0,014	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,215.00000	5,168	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		38.00000	0,037	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,239.00000	4,191	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		69.00000	0,068	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,270.00000	3,222	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		171.00000	0,171	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,872.00000	1,825	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		235.00000	0,235	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,436.00000	1,389	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		329.00000	0,332	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,030.00000	0,986	18.60	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	12.35	Call		470.00000	0,477	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		671.00000	0,631	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		162.00000	0,161	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,963.00000	1,915	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		12.00000	0,012	25.44	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,363.00000	5,316	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		227.00000	0,227	20.00	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,478.00000	1,431	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		126.00000	0,126	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,327.00000	2,280	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,652.00000	8,605	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		5.00000	0,004	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,656.00000	6,608	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		25.00000	0,024	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,676.00000	4,628	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		95.00000	0,094	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,746.00000	2,698	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,356.00000	3,402	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	0,006	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,553.00000	8,506	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	0,005	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,556.00000	6,509	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		27.00000	0,027	25.60	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	16.70	Put		4,578.00000	4,531	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		101.00000	0,100	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,652.00000	2,604	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,455.00000	3,502	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	0,006	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,603.00000	8,555	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		5.00000	0,005	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,606.00000	6,559	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,405.00000	3,452	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	0,006	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,852.00000	8,805	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	0,004	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,855.00000	6,808	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,157.00000	3,204	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	0,008	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,952.00000	8,905	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		18.00000	0,018	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,969.00000	4,922	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		80.00000	0,078	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,031.00000	2,982	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,058.00000	3,105	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		9.00000	0,009	21.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,902.00000	8,855	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	0,004	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,905.00000	6,858	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,108.00000	3,154	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		9.00000	0,008	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,002.00000	8,955	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	0,004	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,005.00000	6,958	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		77.00000	0,076	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,078.00000	3,030	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,009.00000	3,055	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	0,009	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,152.00000	9,105	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		4.00000	0,004	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,155.00000	7,108	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,860.00000	2,907	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		11.00000	0,011	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,202.00000	9,155	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		4.00000	0,003	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,205.00000	7,157	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	28.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,102.00000	9,055	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		4.00000	0,004	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,105.00000	7,058	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,910.00000	2,956	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		11.00000	0,010	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,403.00000	8,356	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		111.00000	0,110	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,512.00000	2,464	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,604.00000	3,651	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,005	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,959.00000	3,006	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		10.00000	0,010	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,952.00000	3,999	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		3.00000	0,003	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,102.00000	4,148	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,002	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,903.00000	3,949	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,003	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,702.00000	8,655	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		5.00000	0,004	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,706.00000	6,658	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		24.00000	0,023	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,725.00000	4,677	25.57	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	14.85	Call		92.00000	0,091	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,793.00000	2,745	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,306.00000	3,353	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	0,007	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,503.00000	8,456	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		105.00000	0,104	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,606.00000	2,558	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,505.00000	3,551	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,005	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,803.00000	3,850	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,004	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	0,002	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,253.00000	8,206	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,753.00000	3,800	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,004	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,752.00000	8,705	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	0,004	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,755.00000	6,708	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		90.00000	0,089	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,841.00000	2,793	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,257.00000	3,303	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,007	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	28.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,352.00000	9,305	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	0,003	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,354.00000	7,307	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,802.00000	8,755	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	0,004	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,805.00000	6,758	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		21.00000	0,021	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,822.00000	4,775	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		87.00000	0,086	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,888.00000	2,840	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,207.00000	3,253	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	0,007	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,052.00000	9,005	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		4.00000	0,004	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,055.00000	7,008	26.69	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.39730	12.35190		17.41	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		608.00000	0,584	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		986.00000	0,917	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		589.00000	0,564	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,017.00000	0,947	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		628.00000	0,604	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		956.00000	0,887	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			0.08060	0.08030		25.12	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		359.00000	0,004	25.12	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		329.00000	0,003	25.12	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		109.00000	0,001	29.84	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		1,079.00000	0,010	29.84	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,050.00000	0,011	21.14	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		20.00000	0,000	21.14	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08200	0.08180		29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		644.00000	0,006	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		464.00000	0,004	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		321.00000	0,003	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,141.00000	0,011	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,247.00000	0,013	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		67.00000	0,001	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.79620	10.70070		14.98	1,748,984.40	162	22,066.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,949.00000	8,854	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,949.00000	6,854	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,949.00000	4,854	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		5.00000	0,004	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,954.00000	2,858	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		79.00000	0,075	18.66	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	11.65	Put		1,028.00000	0,929	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		313.00000	0,345	14.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		262.00000	0,199	14.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,069.00000	1,157	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		18.00000	0,011	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,053.00000	2,148	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,051.00000	3,146	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,199.00000	9,104	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,199.00000	7,104	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,299.00000	9,204	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,299.00000	7,204	35.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,049.00000	8,954	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,049.00000	6,954	34.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		28.00000	0,024	22.76	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,927.00000	1,828	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,849.00000	8,754	37.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,849.00000	6,754	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,849.00000	4,754	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		6.00000	0,005	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,855.00000	2,759	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		89.00000	0,086	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		938.00000	0,840	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		367.00000	0,405	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		216.00000	0,159	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,166.00000	1,255	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		15.00000	0,009	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,153.00000	2,247	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,001	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,151.00000	3,246	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,699.00000	8,604	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,699.00000	6,604	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,699.00000	4,604	27.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		8.00000	0,007	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,707.00000	2,611	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		109.00000	0,107	17.58	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	11.40	Put		808.00000	0,711	17.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		458.00000	0,505	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		157.00000	0,109	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,312.00000	1,402	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		11.00000	0,006	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,302.00000	2,397	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,301.00000	3,396	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,749.00000	8,654	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,749.00000	6,654	33.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,749.00000	4,654	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		7.00000	0,006	24.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,756.00000	2,660	24.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		102.00000	0,100	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		851.00000	0,754	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		426.00000	0,470	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		175.00000	0,124	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,263.00000	1,353	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		12.00000	0,007	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,252.00000	2,347	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	21.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,251.00000	3,346	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,099.00000	9,004	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,099.00000	7,004	34.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,349.00000	9,254	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,349.00000	7,254	35.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,399.00000	9,304	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,399.00000	7,304	35.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,249.00000	9,154	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,249.00000	7,154	35.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,149.00000	9,054	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,149.00000	7,054	34.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,999.00000	8,904	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.21	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	17.70	Put		6,999.00000	6,904	34.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,899.00000	8,804	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,899.00000	6,804	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,899.00000	4,804	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		6.00000	0,005	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,905.00000	2,809	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		84.00000	0,080	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		983.00000	0,884	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		339.00000	0,374	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		238.00000	0,178	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,117.00000	1,206	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		16.00000	0,010	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,103.00000	2,197	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,001	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,101.00000	3,196	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,799.00000	8,704	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,799.00000	6,704	33.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,649.00000	8,554	37.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,649.00000	6,554	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,649.00000	4,554	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		2.00000	0,001	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,651.00000	3,555	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		9.00000	0,008	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,658.00000	2,562	24.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		35.00000	0,031	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,684.00000	1,585	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		116.00000	0,115	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		765.00000	0,669	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		491.00000	0,541	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		140.00000	0,095	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,360.00000	1,452	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		9.00000	0,006	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,352.00000	2,447	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,351.00000	3,446	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,799.00000	4,704	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,800.00000	3,705	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		7.00000	0,006	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,806.00000	2,710	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		30.00000	0,026	22.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,829.00000	1,730	22.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		95.00000	0,093	18.01	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		894.00000	0,797	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		396.00000	0,437	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		195.00000	0,141	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,214.00000	1,304	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		13.00000	0,008	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,202.00000	2,297	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,201.00000	3,296	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,999.00000	4,904	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,000.00000	3,905	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		5.00000	0,004	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,004.00000	2,908	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		25.00000	0,021	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,024.00000	1,925	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		74.00000	0,070	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,073.00000	0,974	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		288.00000	0,317	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		287.00000	0,221	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,021.00000	1,108	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		20.00000	0,012	15.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,003.00000	2,098	20.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	20.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,001.00000	3,096	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,049.00000	4,954	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,050.00000	3,955	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		4.00000	0,004	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,053.00000	2,958	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		23.00000	0,020	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,072.00000	1,974	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		69.00000	0,065	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,118.00000	1,019	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		269.00000	0,291	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		318.00000	0,245	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		975.00000	1,059	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		24.00000	0,013	14.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,954.00000	2,048	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		3.00000	0,002	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,951.00000	3,046	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,249.00000	5,154	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,250.00000	4,155	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		3.00000	0,003	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,252.00000	3,157	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		17.00000	0,015	23.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,266.00000	2,169	23.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		55.00000	0,050	19.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,304.00000	1,204	19.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		202.00000	0,211	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		451.00000	0,365	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		799.00000	0,873	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		48.00000	0,027	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,755.00000	1,849	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		4.00000	0,003	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,751.00000	2,847	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,001	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,299.00000	5,204	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,300.00000	4,205	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		3.00000	0,002	24.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,302.00000	3,206	24.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		16.00000	0,014	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,315.00000	2,218	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	15/03/2010	Foreign Exchange Future	12.00	Call		52.00000	0,047	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,351.00000	1,251	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		189.00000	0,196	15.85	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		488.00000	0,400	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		756.00000	0,828	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		55.00000	0,032	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,705.00000	1,799	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		4.00000	0,003	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,701.00000	2,797	24.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,001	24.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,149.00000	5,054	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,150.00000	4,055	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		4.00000	0,003	24.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,153.00000	3,057	24.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		20.00000	0,018	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,169.00000	2,072	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		62.00000	0,057	19.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,211.00000	1,111	19.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		233.00000	0,247	15.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		382.00000	0,301	15.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		885.00000	0,964	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		34.00000	0,018	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,854.00000	1,948	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	15/03/2010	Foreign Exchange Future	8.85	Put		3.00000	0,002	19.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,851.00000	2,946	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,099.00000	5,004	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,100.00000	4,005	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		4.00000	0,003	24.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,103.00000	3,007	24.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		21.00000	0,019	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,120.00000	2,023	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		65.00000	0,061	19.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,164.00000	1,065	19.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		250.00000	0,266	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		349.00000	0,270	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		930.00000	1,011	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		29.00000	0,015	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,904.00000	1,998	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		3.00000	0,002	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,901.00000	2,996	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,199.00000	5,104	28.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,200.00000	4,105	26.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		3.00000	0,003	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,202.00000	3,107	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		18.00000	0,016	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,217.00000	2,120	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		58.00000	0,054	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,257.00000	1,158	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		217.00000	0,228	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		416.00000	0,332	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		842.00000	0,918	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		41.00000	0,022	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,805.00000	1,898	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		4.00000	0,002	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,801.00000	2,897	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,001	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,449.00000	5,354	29.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	0,000	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,450.00000	4,354	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		2.00000	0,002	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,451.00000	3,356	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		12.00000	0,011	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,461.00000	2,365	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		44.00000	0,039	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,493.00000	1,393	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		153.00000	0,156	16.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		602.00000	0,510	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		636.00000	0,699	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		85.00000	0,053	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,557.00000	1,650	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		6.00000	0,004	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,552.00000	2,647	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,349.00000	5,254	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	0,000	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,350.00000	4,254	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		3.00000	0,002	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,352.00000	3,256	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		14.00000	0,013	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,363.00000	2,267	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		49.00000	0,044	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,398.00000	1,298	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		176.00000	0,181	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		525.00000	0,435	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		715.00000	0,784	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		64.00000	0,038	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,656.00000	1,749	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		5.00000	0,003	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,651.00000	2,747	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,001	23.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,399.00000	5,304	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	0,000	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,400.00000	4,304	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		2.00000	0,002	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,401.00000	3,306	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		13.00000	0,012	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,412.00000	2,316	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		164.00000	0,168	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		563.00000	0,472	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		675.00000	0,741	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		74.00000	0,045	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,606.00000	1,699	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		5.00000	0,003	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,602.00000	2,697	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,001	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,499.00000	5,404	29.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	0,000	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,500.00000	4,404	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	0,002	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,501.00000	3,406	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		11.00000	0,010	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,510.00000	2,414	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		41.00000	0,037	21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,540.00000	1,441	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		143.00000	0,144	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		642.00000	0,548	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		598.00000	0,658	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		97.00000	0,062	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,508.00000	1,600	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		7.00000	0,004	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,502.00000	2,597	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,549.00000	5,454	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	0,000	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,550.00000	4,454	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		2.00000	0,002	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,551.00000	3,456	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		10.00000	0,009	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,559.00000	2,463	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		39.00000	0,035	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,588.00000	1,489	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		133.00000	0,134	16.93	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		682.00000	0,588	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		561.00000	0,618	14.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		110.00000	0,072	14.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,459.00000	1,551	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		8.00000	0,005	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,452.00000	2,547	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,001	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		46.00000	0,042	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,445.00000	1,346	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,449.00000	8,354	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,449.00000	6,354	32.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,551.00000	3,646	26.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	26.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,599.00000	8,504	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,599.00000	6,504	32.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	0,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,600.00000	4,504	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		9.00000	0,008	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,608.00000	2,512	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		124.00000	0,124	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		723.00000	0,628	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		525.00000	0,579	14.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		124.00000	0,083	14.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,409.00000	1,501	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		8.00000	0,005	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,402.00000	2,497	22.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		1.00000	0,001	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,401.00000	3,496	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,549.00000	8,454	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,549.00000	6,454	32.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,451.00000	3,546	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,399.00000	8,304	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,399.00000	6,304	32.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,601.00000	3,696	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,499.00000	8,404	37.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,499.00000	6,404	32.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,501.00000	3,596	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.98040	10.88320		15.97	549,020.00	50	12,987.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		184.00000	0,187	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,401.00000	1,307	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		212.00000	0,216	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,229.00000	1,136	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		197.00000	0,201	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,314.00000	1,221	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,418.00000	8,321	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		7.00000	0,004	27.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,424.00000	6,324	27.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		29.00000	0,025	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,446.00000	4,345	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		87.00000	0,085	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,504.00000	2,405	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		334.00000	0,349	17.05	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		751.00000	0,669	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		794.00000	0,849	15.41	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		211.00000	0,169	15.41	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,618.00000	1,707	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		35.00000	0,027	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,591.00000	2,687	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		8.00000	0,007	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,585.00000	3,682	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,718.00000	8,621	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		5.00000	0,003	27.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,722.00000	6,623	27.30	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	15.60	Call		24.00000	0,019	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,741.00000	4,639	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		73.00000	0,070	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,790.00000	2,690	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		264.00000	0,273	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		981.00000	0,893	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		612.00000	0,654	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		329.00000	0,274	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,344.00000	1,427	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		61.00000	0,047	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,294.00000	2,389	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,009	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,287.00000	3,383	22.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,003	22.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,818.00000	8,721	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		5.00000	0,003	27.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,822.00000	6,723	27.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		23.00000	0,017	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,840.00000	4,737	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		69.00000	0,066	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,886.00000	2,786	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		245.00000	0,252	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,062.00000	0,972	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		559.00000	0,597	15.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		376.00000	0,317	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,256.00000	1,336	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		73.00000	0,056	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,196.00000	2,290	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		13.00000	0,010	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,187.00000	3,283	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		4.00000	0,003	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,468.00000	8,371	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		7.00000	0,004	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,474.00000	6,374	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		28.00000	0,024	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,495.00000	4,394	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		84.00000	0,082	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,551.00000	2,452	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		321.00000	0,334	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		788.00000	0,704	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		761.00000	0,814	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		228.00000	0,184	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,572.00000	1,660	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		39.00000	0,030	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,542.00000	2,637	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,007	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,536.00000	3,632	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,002	23.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,518.00000	8,421	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		7.00000	0,003	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,524.00000	6,423	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		27.00000	0,023	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,544.00000	4,443	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		82.00000	0,080	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,599.00000	2,500	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		309.00000	0,321	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		826.00000	0,741	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		730.00000	0,780	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		247.00000	0,200	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,525.00000	1,613	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		42.00000	0,033	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,492.00000	2,587	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		9.00000	0,007	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,486.00000	3,582	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,002	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,668.00000	8,571	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		6.00000	0,003	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,673.00000	6,573	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		25.00000	0,020	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,692.00000	4,590	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		75.00000	0,073	23.59	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	13.55	Put		2,742.00000	2,643	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		275.00000	0,284	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		942.00000	0,854	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		640.00000	0,684	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		307.00000	0,254	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,389.00000	1,473	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		56.00000	0,043	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,344.00000	2,439	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		11.00000	0,009	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,336.00000	3,433	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		3.00000	0,003	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,568.00000	8,471	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		6.00000	0,003	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,573.00000	6,473	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		26.00000	0,022	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,593.00000	4,492	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		79.00000	0,077	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,646.00000	2,547	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		297.00000	0,308	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		864.00000	0,778	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		699.00000	0,747	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		266.00000	0,217	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,479.00000	1,566	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		46.00000	0,036	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,443.00000	2,538	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,008	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,436.00000	3,533	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,618.00000	8,521	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		6.00000	0,003	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,623.00000	6,523	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		26.00000	0,021	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,643.00000	4,541	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		77.00000	0,075	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,694.00000	2,595	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		285.00000	0,296	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		902.00000	0,816	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		669.00000	0,715	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		286.00000	0,235	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,434.00000	1,519	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		51.00000	0,039	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,393.00000	2,488	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		10.00000	0,008	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,386.00000	3,483	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,000	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,968.00000	8,870	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		4.00000	0,002	27.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,971.00000	6,872	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		21.00000	0,015	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,988.00000	4,885	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		63.00000	0,061	24.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,030.00000	2,931	24.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		220.00000	0,225	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,187.00000	1,095	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		486.00000	0,517	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		453.00000	0,387	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,127.00000	1,202	15.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		94.00000	0,072	15.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,048.00000	2,142	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		15.00000	0,012	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,038.00000	3,134	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,004	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,000	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,918.00000	8,820	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		4.00000	0,003	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,921.00000	6,823	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		21.00000	0,015	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,938.00000	4,835	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		65.00000	0,062	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,982.00000	2,882	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		228.00000	0,233	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,145.00000	1,053	18.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		509.00000	0,543	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		426.00000	0,363	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,169.00000	1,246	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		86.00000	0,066	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,097.00000	2,192	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		14.00000	0,012	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,088.00000	3,184	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,004	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,017.00000	8,920	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		4.00000	0,002	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,021.00000	6,922	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		20.00000	0,014	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,037.00000	4,934	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		62.00000	0,059	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,079.00000	2,979	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		463.00000	0,493	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		480.00000	0,413	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,085.00000	1,159	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		102.00000	0,079	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,999.00000	2,093	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		16.00000	0,013	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,988.00000	3,084	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		5.00000	0,004	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,067.00000	8,970	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	0,002	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,071.00000	6,972	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		19.00000	0,013	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,086.00000	4,983	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		60.00000	0,057	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,127.00000	3,027	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		204.00000	0,208	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,271.00000	1,178	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		444.00000	0,469	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		511.00000	0,439	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,045.00000	1,115	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		112.00000	0,085	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,950.00000	2,044	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		17.00000	0,014	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,939.00000	3,035	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,005	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,868.00000	8,771	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	0,003	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,872.00000	6,773	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		22.00000	0,016	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,889.00000	4,786	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		67.00000	0,064	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,934.00000	2,834	24.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		236.00000	0,243	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,103.00000	1,013	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		534.00000	0,569	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		401.00000	0,339	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,212.00000	1,291	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		79.00000	0,061	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,146.00000	2,241	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		13.00000	0,011	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,137.00000	3,234	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		4.00000	0,004	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,117.00000	9,020	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	0,002	27.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,121.00000	7,022	27.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		19.00000	0,013	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,136.00000	5,033	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		58.00000	0,056	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,175.00000	3,076	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		426.00000	0,449	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		543.00000	0,469	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,007.00000	1,075	15.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		124.00000	0,095	15.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,902.00000	1,995	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		19.00000	0,015	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,889.00000	2,985	21.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,005	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,267.00000	9,170	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	0,002	27.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,270.00000	7,172	27.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		17.00000	0,011	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,284.00000	5,181	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		54.00000	0,051	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,321.00000	3,221	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		178.00000	0,180	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,445.00000	1,350	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		377.00000	0,395	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		644.00000	0,565	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		896.00000	0,958	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		163.00000	0,128	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,759.00000	1,851	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		26.00000	0,021	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,740.00000	2,836	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		7.00000	0,006	20.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.16070	11.06320		16.38	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		427.00000	0,437	17.66	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,029.00000	0,941	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.33930	11.24090		16.93	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		38.00000	0,037	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,997.00000	8,898	30.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		72.00000	0,071	28.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,031.00000	6,932	28.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		119.00000	0,119	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,078.00000	4,980	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		217.00000	0,220	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,176.00000	3,081	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		469.00000	0,486	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,428.00000	1,347	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		758.00000	0,795	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		717.00000	0,656	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,296.00000	1,364	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		255.00000	0,225	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,119.00000	2,205	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		78.00000	0,066	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,063.00000	3,160	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	0,021	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		502.00000	0,521	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,311.00000	1,232	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		37.00000	0,036	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,046.00000	8,947	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		71.00000	0,070	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,080.00000	6,981	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		118.00000	0,117	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,127.00000	5,028	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		213.00000	0,216	22.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,222.00000	3,127	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		459.00000	0,475	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,468.00000	1,386	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		738.00000	0,773	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		747.00000	0,684	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,260.00000	1,327	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		269.00000	0,238	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,073.00000	2,159	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		82.00000	0,070	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,014.00000	3,110	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,021	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		28.00000	0,027	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,737.00000	9,638	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		61.00000	0,059	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,770.00000	7,670	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		99.00000	0,098	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,808.00000	5,709	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		171.00000	0,173	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,880.00000	3,784	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		344.00000	0,353	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,053.00000	1,964	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		525.00000	0,546	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,234.00000	1,157	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		868.00000	0,912	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		577.00000	0,523	16.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,486.00000	1,559	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		195.00000	0,170	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,348.00000	2,438	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		57.00000	0,049	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		29.00000	0,028	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,638.00000	9,539	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		62.00000	0,061	29.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,671.00000	7,572	29.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		101.00000	0,100	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,710.00000	5,611	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		176.00000	0,178	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,785.00000	3,689	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		357.00000	0,368	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,966.00000	1,879	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		551.00000	0,573	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,160.00000	1,084	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		916.00000	0,963	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		525.00000	0,474	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,565.00000	1,640	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		174.00000	0,151	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,441.00000	2,533	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		50.00000	0,044	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		42.00000	0,040	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,801.00000	8,701	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		76.00000	0,075	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,835.00000	6,736	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		126.00000	0,126	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,885.00000	4,787	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		232.00000	0,236	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,991.00000	2,897	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		513.00000	0,534	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,272.00000	1,195	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		845.00000	0,887	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		604.00000	0,548	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,447.00000	1,519	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		206.00000	0,180	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,302.00000	2,392	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		61.00000	0,053	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,260.00000	3,357	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	0,018	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		40.00000	0,039	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,899.00000	8,800	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		74.00000	0,073	28.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,933.00000	6,834	28.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		123.00000	0,122	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,982.00000	4,883	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		224.00000	0,228	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,083.00000	2,989	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		491.00000	0,509	18.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,350.00000	1,270	18.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		800.00000	0,840	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		659.00000	0,601	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,370.00000	1,441	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		229.00000	0,202	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,210.00000	2,298	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		69.00000	0,059	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,162.00000	3,258	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,019	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		35.00000	0,034	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,194.00000	9,095	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		69.00000	0,067	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,228.00000	7,128	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		113.00000	0,113	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,272.00000	5,174	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		203.00000	0,205	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,362.00000	3,266	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		430.00000	0,445	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,589.00000	1,506	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		684.00000	0,715	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		843.00000	0,776	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,165.00000	1,224	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		324.00000	0,285	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,941.00000	2,024	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		100.00000	0,085	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,869.00000	2,964	17.56	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	8.40	Put		28.00000	0,025	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		33.00000	0,032	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,342.00000	9,243	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		67.00000	0,065	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,376.00000	7,276	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		109.00000	0,108	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,418.00000	5,319	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		193.00000	0,195	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,502.00000	3,406	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		403.00000	0,417	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,712.00000	1,628	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		636.00000	0,663	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		945.00000	0,874	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,076.00000	1,131	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		385.00000	0,342	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,812.00000	1,893	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		121.00000	0,104	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,725.00000	2,819	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		34.00000	0,030	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		44.00000	0,043	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,653.00000	8,554	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		79.00000	0,078	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,688.00000	6,589	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		132.00000	0,132	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,741.00000	4,643	25.68	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	13.85	Call		245.00000	0,249	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,854.00000	2,760	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,409.00000	3,506	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,017	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		43.00000	0,042	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,702.00000	8,603	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		78.00000	0,077	28.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,737.00000	6,638	28.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		130.00000	0,130	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,789.00000	4,691	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		240.00000	0,245	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,899.00000	2,806	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		538.00000	0,559	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,197.00000	1,120	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		892.00000	0,937	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		551.00000	0,498	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,525.00000	1,600	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		184.00000	0,161	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,395.00000	2,486	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		54.00000	0,047	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,359.00000	3,456	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,017	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		42.00000	0,041	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,751.00000	8,652	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		77.00000	0,076	28.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,786.00000	6,687	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		128.00000	0,128	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,837.00000	4,739	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		236.00000	0,240	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,945.00000	2,851	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,310.00000	3,407	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,018	19.11	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.38400	253.41100			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			329.24300	329.86000			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			296.62300	297.20900			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			302.03600	302.63400			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			307.33000	307.89500			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.86930	6.81090		16.41	254,164.10	37	12,710.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,989.00000	7,931	47.32	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.59	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,989.00000	5,931	42.59	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.94	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,989.00000	3,931	32.94	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	24.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,991.00000	1,933	24.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,015.00000	1,073	19.64	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,004	19.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,011.00000	2,069	27.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,011.00000	3,069	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,011.00000	4,069	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,089.00000	8,031	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,089.00000	6,031	42.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,089.00000	4,031	33.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	0,002	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,091.00000	2,033	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		918.00000	0,975	19.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		7.00000	0,006	19.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,911.00000	1,970	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,911.00000	2,969	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,911.00000	3,969	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,139.00000	8,081	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,139.00000	6,081	43.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,139.00000	4,081	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	0,002	25.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,141.00000	2,083	25.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		870.00000	0,926	18.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		9.00000	0,007	18.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,861.00000	1,920	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,861.00000	2,919	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,861.00000	3,919	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,039.00000	7,981	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	42.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,039.00000	5,981	42.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,039.00000	3,981	33.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,041.00000	1,983	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		967.00000	1,023	19.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		6.00000	0,004	19.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,961.00000	2,020	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	27.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,961.00000	3,019	23.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,961.00000	4,019	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,939.00000	7,881	47.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,939.00000	5,881	42.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,939.00000	3,881	32.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	0,002	24.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,941.00000	1,883	24.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,065.00000	1,122	20.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,003	20.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,061.00000	2,119	27.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,061.00000	3,119	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,061.00000	4,119	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,639.00000	7,581	46.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,639.00000	5,581	40.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,639.00000	3,581	31.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		4.00000	0,004	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,643.00000	1,585	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,363.00000	1,421	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,361.00000	2,419	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,361.00000	3,419	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,361.00000	4,419	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,839.00000	7,781	46.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,839.00000	5,781	41.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,839.00000	3,781	32.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	0,003	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,842.00000	1,784	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,164.00000	1,222	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,161.00000	2,219	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,161.00000	3,219	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.15	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		4,161.00000	4,219	22.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.70	Call		0.00000	0,000	47.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.70	Put		7,889.00000	7,831	47.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.70	Call		0.00000	0,000	42.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.70	Put		5,889.00000	5,831	42.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Call		0.00000	0,000	32.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Put		3,889.00000	3,831	32.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Call		2.00000	0,002	24.24	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Put		1,891.00000	1,833	24.24	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Call		1,114.00000	1,172	20.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Put		3.00000	0,003	20.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Call		2,111.00000	2,169	26.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Put		0.00000	0,000	26.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.70	Call		3,111.00000	3,169	23.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.70	Put		0.00000	0,000	23.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.70	Call		4,111.00000	4,169	22.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.70	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	46.86	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Put		7,789.00000	7,731	46.86	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	41.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Put		5,789.00000	5,731	41.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	32.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Put		3,789.00000	3,731	32.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Call		3.00000	0,003	23.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,792.00000	1,734	23.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,213.00000	1,271	21.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		2.00000	0,002	21.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,211.00000	2,269	26.42	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	26.42	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,211.00000	3,269	23.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,211.00000	4,269	22.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	46.75	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,739.00000	7,681	46.75	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	41.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,739.00000	5,681	41.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	31.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,739.00000	3,681	31.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		3.00000	0,003	23.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,742.00000	1,684	23.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,263.00000	1,321	21.69	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Put		2.00000	0,002	21.69	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Call		2,261.00000	2,319	26.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	26.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Call		3,261.00000	3,319	23.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	23.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Call		4,261.00000	4,319	22.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,689.00000	7,631	46.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,689.00000	5,631	41.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,689.00000	3,631	31.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		4.00000	0,004	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,693.00000	1,635	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,313.00000	1,371	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,311.00000	2,369	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,311.00000	3,369	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,311.00000	4,369	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,589.00000	7,531	46.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,589.00000	5,531	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,589.00000	3,531	31.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		4.00000	0,005	22.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,593.00000	1,536	22.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,412.00000	1,470	22.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	22.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,411.00000	2,469	25.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,411.00000	3,469	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,411.00000	4,469	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		729.00000	0,783	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		18.00000	0,014	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		822.00000	0,878	18.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		11.00000	0,009	18.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		775.00000	0,830	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		14.00000	0,011	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		137.00000	0,155	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		276.00000	0,236	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		174.00000	0,196	16.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		213.00000	0,177	16.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		223.00000	0,254	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		162.00000	0,135	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		352.00000	0,392	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		91.00000	0,073	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		427.00000	0,471	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		66.00000	0,052	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		507.00000	0,555	17.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		46.00000	0,036	17.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		593.00000	0,644	18.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		32.00000	0,025	18.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		683.00000	0,736	18.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		22.00000	0,017	18.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		637.00000	0,689	18.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		26.00000	0,020	18.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		95.00000	0,107	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		384.00000	0,338	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		122.00000	0,137	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		311.00000	0,268	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		155.00000	0,175	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		244.00000	0,206	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		195.00000	0,224	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		184.00000	0,155	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		252.00000	0,286	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		141.00000	0,117	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		317.00000	0,355	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		106.00000	0,086	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		388.00000	0,431	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		77.00000	0,062	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		466.00000	0,513	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		55.00000	0,044	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		550.00000	0,599	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		39.00000	0,030	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		283.00000	0,320	16.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		122.00000	0,101	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,289.00000	8,231	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,289.00000	6,231	43.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,289.00000	4,231	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	25.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,290.00000	2,232	25.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,711.00000	1,770	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,001	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,711.00000	2,769	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,711.00000	3,769	22.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,239.00000	8,181	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,239.00000	6,181	43.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,239.00000	4,181	34.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,240.00000	2,182	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		108.00000	0,122	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		347.00000	0,303	17.26	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		1,761.00000	1,820	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,001	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,761.00000	2,819	24.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,761.00000	3,819	22.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,189.00000	8,131	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,189.00000	6,131	43.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,189.00000	4,131	33.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	0,001	25.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,190.00000	2,132	25.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,811.00000	1,870	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,001	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,811.00000	2,869	24.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,811.00000	3,869	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,339.00000	8,281	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,339.00000	6,281	43.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,339.00000	4,281	34.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,340.00000	2,282	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		84.00000	0,095	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		423.00000	0,376	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,662.00000	1,720	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,661.00000	2,719	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,661.00000	3,719	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,439.00000	8,381	47.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,439.00000	6,381	43.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,439.00000	4,381	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,440.00000	2,382	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		66.00000	0,074	18.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		505.00000	0,455	18.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,562.00000	1,620	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,561.00000	2,619	25.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,561.00000	3,619	22.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.91400	6.85590		16.85	0.00	0	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,744.00000	7,686	34.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,745.00000	5,687	30.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,747.00000	3,689	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		42.00000	0,044	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,786.00000	1,730	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		436.00000	0,471	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		180.00000	0,157	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,266.00000	1,323	17.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		10.00000	0,009	17.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,257.00000	2,315	24.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	24.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,256.00000	3,314	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,256.00000	4,314	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,694.00000	7,636	34.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,695.00000	5,637	30.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	0,003	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,697.00000	3,639	26.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		44.00000	0,046	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,738.00000	1,682	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		466.00000	0,503	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		160.00000	0,139	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,315.00000	1,372	17.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		9.00000	0,008	17.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,307.00000	2,365	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,306.00000	3,364	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,306.00000	4,364	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,644.00000	7,586	34.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,645.00000	5,587	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	0,004	26.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,647.00000	3,590	26.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		45.00000	0,048	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,689.00000	1,634	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		498.00000	0,536	16.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		142.00000	0,122	16.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,364.00000	1,421	18.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		8.00000	0,007	18.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,357.00000	2,415	24.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	24.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,356.00000	3,414	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,356.00000	4,414	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		380.00000	0,411	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		224.00000	0,197	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,994.00000	7,936	34.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,995.00000	5,937	30.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,996.00000	3,938	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		34.00000	0,035	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,028.00000	1,971	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		305.00000	0,332	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		299.00000	0,268	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,022.00000	1,078	15.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		16.00000	0,014	15.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,009.00000	2,066	22.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,002	22.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,006.00000	3,064	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,006.00000	4,064	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,894.00000	7,836	34.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	30.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,895.00000	5,837	30.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	0,003	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,896.00000	3,839	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		37.00000	0,038	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,931.00000	1,874	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		353.00000	0,383	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		247.00000	0,219	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,119.00000	1,176	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		13.00000	0,012	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,108.00000	2,166	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,106.00000	3,164	27.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,106.00000	4,164	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,044.00000	7,986	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,001	30.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,044.00000	5,987	30.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	26.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,046.00000	3,988	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		32.00000	0,034	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,076.00000	2,020	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		286.00000	0,308	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		330.00000	0,294	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		975.00000	1,029	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		19.00000	0,015	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,959.00000	2,017	22.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	22.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,956.00000	3,014	28.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,956.00000	4,014	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,944.00000	7,886	34.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,945.00000	5,887	30.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,946.00000	3,888	26.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		35.00000	0,037	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,979.00000	1,923	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		329.00000	0,357	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		273.00000	0,243	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,070.00000	1,127	16.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		14.00000	0,013	16.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,058.00000	2,116	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,056.00000	3,114	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,056.00000	4,114	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,794.00000	7,736	34.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,795.00000	5,737	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	0,003	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,797.00000	3,739	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		40.00000	0,042	24.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,834.00000	1,778	24.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		407.00000	0,440	16.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		201.00000	0,176	16.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,217.00000	1,274	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		11.00000	0,010	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,208.00000	2,265	23.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,001	23.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,206.00000	3,264	26.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,206.00000	4,264	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.97	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		8,294.00000	8,236	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,294.00000	6,236	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,296.00000	4,238	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		22.00000	0,024	25.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,316.00000	2,260	25.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		205.00000	0,221	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		499.00000	0,457	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		757.00000	0,806	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		51.00000	0,042	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,710.00000	1,768	20.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	0,004	20.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,706.00000	2,764	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,706.00000	3,764	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,244.00000	8,186	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,244.00000	6,186	31.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,246.00000	4,188	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		24.00000	0,026	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,268.00000	2,212	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 14/06/2010 Foreign Exchange Future	7.10	Call		219.00000	0,236	17.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		463.00000	0,422	17.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		799.00000	0,849	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		43.00000	0,035	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,760.00000	1,818	21.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		4.00000	0,004	21.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,756.00000	2,814	27.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,756.00000	3,814	23.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,144.00000	8,086	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,144.00000	6,086	31.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,146.00000	4,088	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		28.00000	0,030	25.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,172.00000	2,116	25.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		250.00000	0,270	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		394.00000	0,356	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		885.00000	0,937	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		29.00000	0,023	15.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,859.00000	1,917	21.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	0,003	21.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,856.00000	2,914	27.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,856.00000	3,914	23.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,094.00000	8,036	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,094.00000	6,036	31.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	26.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,096.00000	4,038	26.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		30.00000	0,032	25.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,124.00000	2,068	25.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		267.00000	0,289	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		361.00000	0,325	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		930.00000	0,983	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		24.00000	0,019	15.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,909.00000	1,967	22.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	22.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,906.00000	2,964	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,906.00000	3,964	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,344.00000	8,286	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,344.00000	6,286	31.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		2.00000	0,002	27.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,346.00000	4,288	27.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		21.00000	0,022	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,365.00000	2,308	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		192.00000	0,207	18.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		536.00000	0,493	18.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		716.00000	0,764	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		60.00000	0,050	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,661.00000	1,718	20.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		5.00000	0,004	20.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,656.00000	2,715	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,001	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,656.00000	3,714	24.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,194.00000	8,136	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,194.00000	6,136	31.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,196.00000	4,138	27.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		26.00000	0,028	25.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,220.00000	2,164	25.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		234.00000	0,253	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		428.00000	0,389	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		842.00000	0,893	15.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		36.00000	0,029	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,810.00000	1,867	21.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,003	21.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,806.00000	2,864	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,806.00000	3,864	23.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,394.00000	8,336	34.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,394.00000	6,336	31.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,396.00000	4,338	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		20.00000	0,021	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,414.00000	2,357	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		180.00000	0,194	18.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		574.00000	0,530	18.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		677.00000	0,723	15.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		71.00000	0,059	15.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,611.00000	1,669	19.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	0,005	19.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,607.00000	2,665	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,606.00000	3,664	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.95320	6.89710		17.12	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		384.00000	0,409	17.04	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		394.00000	0,363	17.04	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.25300	130.30700			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.63100	132.68500			0.00	0	0.00
GOVI On	04/02/2010	GOVI			298.22000	298.82400		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		2,596.00000	0,154	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		54,356.00000	5,934	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			303.66300	304.27800		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		24,798.00000	2,231	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		80,018.00000	8,368	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			309.31700	309.94400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		37,770.00000	3,511	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		94,330.00000	9,794	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/02/2010	Index Future			359.19100	359.37600			0.00	0	426.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201 On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.12500	7.11000			0.00	0	2,500.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.09600	7.08400			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.06000	7.05700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.04600	7.05600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.05500	7.06500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.07300	7.07800			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.21100	7.21900			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.47200	7.47700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.80200	7.82000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.18100	8.19400			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.59600	8.61000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.84000	8.83000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			287.74600	288.25500			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			292.99700	293.51600			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.81100	7.77100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		48.00000	0,031	1.49	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		459.00000	0,502	1.49	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.64000	8.60000		5.00	0.00	0	6,816.00
R157	On	04/02/2010	Bond Future	7.75	Call		5.00000	0,001	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,309.00000	4,503	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.72600	8.68400		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,065.00000	0,885	4.94	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,941.00000	1,959	4.94	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.78800	8.74200		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,935.00000	1,782	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,899.00000	1,954	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.31800	9.27800		11.25	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		3.00000	0,001	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		9,984.00000	10,345	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.37500	9.33400		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Call		1,722.00000	1,463	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,781.00000	4,889	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.42000	9.37700		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,406.00000	3,136	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,540.00000	4,650	11.55	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.71700	8.67700		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.82	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,734.00000	4,890	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.80200	8.76000		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		698.00000	0,612	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,674.00000	1,744	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.86400	8.81800		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,815.00000	1,712	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,171.00000	1,231	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.30800	9.26800		7.25	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		1.00000	0,000	6.97	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,745.00000	5,951	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.39300	9.35100		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		924.00000	0,785	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,713.00000	2,786	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.45900	9.41600		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,829.00000	1,608	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,647.00000	2,636	7.11	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			9.30400	9.26400		8.25	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		1.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		6,290.00000	6,515	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		315.00000	0,201	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,826.00000	1,938	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		15.00000	0,005	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,476.00000	4,692	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.38100	9.34000		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,028.00000	0,880	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,934.00000	3,012	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.44300	9.39900		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,086.00000	1,848	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,896.00000	2,896	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.76300	8.73300		4.25	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.09	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		4,031.00000	4,126	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.87100	8.83900		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		828.00000	0,765	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,096.00000	1,129	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.95400	8.92000		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,372.00000	1,230	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,146.00000	1,100	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.41300	9.36300		9.25	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		1.00000	0,000	8.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Put		6,784.00000	7,072	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.48900	9.43800		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,430.00000	1,208	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,507.00000	2,575	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.55100	9.49700		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,610.00000	2,325	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,593.00000	2,609	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.40100	9.36200		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		9.00000	0,002	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,398.00000	5,625	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.46800	9.42700		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,455.00000	1,297	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,507.00000	2,590	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.52200	9.47900		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,721.00000	2,523	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,599.00000	2,650	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.10300	9.04300		14.00	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		13,594.00000	14,050	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,764.00000	6,304	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		14.00000	0,011	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.14200	9.08000		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		818.00000	0,626	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,455.00000	5,732	14.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future			9.17000	9.10700		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,149.00000	1,841	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,931.00000	5,096	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			294.54700	295.13600			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			299.92200	300.52300			0.00	0	0.00
Total for Derivatives :										61,614,791.70	8,107	287,985.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.76000	7.72000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.60500	8.57000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.29500	9.25500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.68500	8.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.27500	9.24000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.27500	9.24000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.73000	8.69500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.38500	9.34000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.37500	9.33000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			9.08500	9.03000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							61,614,791.70	8,107	287,985.00