



Daily MTM Report

Daily summary for: 12/01/2010

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			7.53540	7.44040		18.11	217,637,422.80	28,882	280,805.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,060.00000	8,965	46.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,060.00000	6,965	42.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,810.00000	8,715	46.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	42.01	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,810.00000	6,715	42.01	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		52.00000	0,061	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		862.00000	0,776	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		332.00000	0,393	18.22	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		142.00000	0,108	18.22	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,194.00000	1,288	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		4.00000	0,003	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,191.00000	2,286	27.62	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	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	27.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,190.00000	3,285	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,560.00000	8,465	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		506.00000	0,583	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		66.00000	0,048	18.34	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,442.00000	1,537	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		2.00000	0,002	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,440.00000	2,535	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,440.00000	3,535	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,610.00000	8,515	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,610.00000	6,515	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,390.00000	3,485	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,710.00000	8,615	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,710.00000	4,615	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		397.00000	0,465	18.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		107.00000	0,080	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,293.00000	1,388	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		3.00000	0,003	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,290.00000	3,385	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		9,010.00000	8,915	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		7,010.00000	6,915	42.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,210.00000	9,115	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,210.00000	7,115	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		27.00000	0,032	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,237.00000	1,147	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,791.00000	1,886	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,001	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,790.00000	2,885	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,160.00000	9,065	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,160.00000	7,065	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,110.00000	9,015	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,110.00000	7,015	43.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,910.00000	8,815	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,910.00000	6,815	42.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,960.00000	8,865	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,960.00000	6,865	42.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,860.00000	8,765	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,860.00000	6,765	42.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,144.00000	1,239	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		4.00000	0,004	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,141.00000	2,236	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,140.00000	3,235	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,760.00000	8,665	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,760.00000	6,665	41.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,660.00000	8,565	46.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,660.00000	6,565	41.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,160.00000	5,065	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,340.00000	3,435	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		57.00000	0,067	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		817.00000	0,732	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		363.00000	0,428	18.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		123.00000	0,093	18.25	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,243.00000	1,338	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		3.00000	0,003	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,241.00000	2,336	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,240.00000	3,335	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		44.00000	0,052	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		954.00000	0,867	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		274.00000	0,327	18.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		184.00000	0,142	18.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,095.00000	1,189	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		5.00000	0,004	19.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,091.00000	2,186	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,090.00000	3,185	29.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		853.00000	0,944	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		13.00000	0,009	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,841.00000	1,936	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,001	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,840.00000	2,935	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		223.00000	0,269	18.13	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		233.00000	0,184	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		996.00000	1,090	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		6.00000	0,005	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		1,991.00000	2,086	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		2,990.00000	3,085	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		40.00000	0,047	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,000.00000	0,912	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		248.00000	0,297	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		208.00000	0,162	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,041.00000	2,136	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,040.00000	3,135	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		948.00000	1,041	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		8.00000	0,006	18.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,941.00000	2,036	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,940.00000	3,035	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,610.00000	5,515	37.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		900.00000	0,992	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		10.00000	0,007	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,891.00000	1,986	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,001	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,890.00000	2,985	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,760.00000	4,665	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		25.00000	0,029	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,285.00000	1,194	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		140.00000	0,167	19.21	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		400.00000	0,332	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		761.00000	0,850	18.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		21.00000	0,015	18.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,741.00000	1,836	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,001	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,740.00000	2,835	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		128.00000	0,152	19.48	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		438.00000	0,367	19.48	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		716.00000	0,803	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		26.00000	0,018	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,691.00000	1,786	24.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,001	24.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,690.00000	2,785	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		16.00000	0,018	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,626.00000	1,533	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		468.00000	0,542	18.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		78.00000	0,057	18.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,392.00000	1,487	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		2.00000	0,002	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,390.00000	2,485	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		106.00000	0,126	20.03	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		516.00000	0,441	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		628.00000	0,713	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		38.00000	0,028	18.40	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,592.00000	1,686	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		2.00000	0,001	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,590.00000	2,685	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		19.00000	0,022	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,479.00000	1,387	25.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		586.00000	0,668	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		46.00000	0,033	18.38	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,542.00000	1,637	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	0,002	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		546.00000	0,625	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		56.00000	0,040	18.36	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,492.00000	1,587	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		2.00000	0,002	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,490.00000	2,585	28.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,660.00000	5,565	37.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,660.00000	4,565	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		432.00000	0,503	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		92.00000	0,068	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,343.00000	1,437	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		3.00000	0,002	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,341.00000	2,435	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,560.00000	4,465	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		302.00000	0,359	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		162.00000	0,124	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.21	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	15.40	Put		7,960.00000	7,865	46.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,046.00000	1,140	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		6.00000	0,005	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,540.00000	2,635	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,040.00000	4,135	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,210.00000	8,115	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,210.00000	5,115	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		807.00000	0,897	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		17.00000	0,012	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,291.00000	2,385	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,790.00000	3,885	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		203.00000	0,242	18.11	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		263.00000	0,207	18.11	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		14.00000	0,016	27.16	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,724.00000	1,631	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,810.00000	4,715	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		185.00000	0,221	18.39	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		295.00000	0,236	18.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		169.00000	0,201	18.66	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		329.00000	0,266	18.66	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		8.00000	0,009	29.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,118.00000	2,024	29.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		10.00000	0,011	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,020.00000	1,926	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		154.00000	0,183	18.93	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		364.00000	0,298	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		97.00000	0,115	20.30	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		557.00000	0,480	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		5,010.00000	4,915	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		74.00000	0,088	21.13	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		684.00000	0,603	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,260.00000	5,165	36.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		48.00000	0,056	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		908.00000	0,821	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,910.00000	4,815	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		6.00000	0,008	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,216.00000	2,123	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		88.00000	0,105	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		598.00000	0,520	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,960.00000	4,865	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		81.00000	0,096	20.85	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		641.00000	0,561	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		62.00000	0,073	21.67	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		772.00000	0,688	21.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,060.00000	4,965	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		3.00000	0,003	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,663.00000	2,568	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		3.00000	0,004	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,563.00000	2,469	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		4.00000	0,005	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,464.00000	2,370	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		67.00000	0,080	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		727.00000	0,645	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,460.00000	5,365	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2.00000	0,002	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,762.00000	2,667	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		34.00000	0,040	23.59	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,094.00000	1,005	23.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,410.00000	5,315	36.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		37.00000	0,044	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,047.00000	0,959	23.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,510.00000	5,415	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		32.00000	0,037	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,142.00000	1,052	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,560.00000	5,465	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,002	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,961.00000	2,867	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2.00000	0,002	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,862.00000	2,767	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		29.00000	0,034	24.14	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,189.00000	1,099	24.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,710.00000	5,615	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		24.00000	0,027	24.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,334.00000	1,242	24.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,210.00000	6,115	39.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		17.00000	0,019	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,577.00000	1,484	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,810.00000	5,715	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,111.00000	3,016	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		20.00000	0,024	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,430.00000	1,339	25.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	39.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,160.00000	6,065	39.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,910.00000	5,815	38.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,211.00000	3,116	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		18.00000	0,020	26.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,528.00000	1,435	26.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,760.00000	5,665	38.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,061.00000	2,966	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		22.00000	0,025	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,382.00000	1,290	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,060.00000	5,965	39.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		11.00000	0,013	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,871.00000	1,778	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		10.00000	0,011	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,970.00000	1,876	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,360.00000	6,265	40.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		7.00000	0,008	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,167.00000	2,073	29.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,560.00000	6,465	41.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,460.00000	4,365	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		5.00000	0,006	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,365.00000	2,271	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,710.00000	6,615	41.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,610.00000	4,515	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,510.00000	4,415	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,460.00000	6,365	40.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,360.00000	4,265	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,260.00000	4,165	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		6.00000	0,007	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,266.00000	2,172	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,510.00000	6,415	40.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,410.00000	4,315	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,310.00000	4,215	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,210.00000	4,115	32.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,110.00000	4,015	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,860.00000	5,765	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	30.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,161.00000	3,066	30.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		15.00000	0,017	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,675.00000	1,582	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,960.00000	5,865	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,461.00000	3,366	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,361.00000	3,266	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,261.00000	3,166	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		13.00000	0,015	27.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,773.00000	1,680	27.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		6,010.00000	5,915	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,311.00000	3,216	30.62	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	15/03/2010	Foreign Exchange Future	9.25	Call		12.00000	0,014	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,822.00000	1,729	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	39.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,110.00000	6,015	39.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		4,010.00000	3,915	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,910.00000	3,815	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,810.00000	3,715	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,710.00000	3,615	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.99	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,610.00000	3,515	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,001	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,510.00000	3,416	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,411.00000	3,316	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		11.00000	0,012	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,921.00000	1,827	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,260.00000	6,165	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,160.00000	4,065	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	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
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,060.00000	3,965	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,960.00000	3,865	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,860.00000	3,765	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,760.00000	3,665	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,660.00000	3,565	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		9.00000	0,010	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,069.00000	1,975	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,110.00000	5,015	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,002	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3,011.00000	2,917	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2.00000	0,002	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,912.00000	2,817	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2.00000	0,002	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,812.00000	2,717	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2.00000	0,003	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,712.00000	2,618	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		3.00000	0,003	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,613.00000	2,518	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		4.00000	0,004	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,514.00000	2,419	29.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		5.00000	0,006	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,315.00000	2,221	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.64	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,860.00000	4,765	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		4.00000	0,005	29.51	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,414.00000	2,320	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		4,000.00000	3,905	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,560.00000	3,465	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,160.00000	8,065	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,840.00000	3,935	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,110.00000	8,015	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,890.00000	3,985	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,260.00000	8,165	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,740.00000	3,835	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,360.00000	8,265	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		116.00000	0,139	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		476.00000	0,404	19.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		672.00000	0,758	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		32.00000	0,023	18.43	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,641.00000	1,736	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,001	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,640.00000	2,735	29.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,640.00000	3,735	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,410.00000	8,315	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,410.00000	6,315	40.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,590.00000	3,685	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,460.00000	8,365	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,540.00000	3,635	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		8,010.00000	7,915	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		3,990.00000	4,085	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,060.00000	7,965	46.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,940.00000	4,035	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,310.00000	8,215	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,310.00000	6,215	40.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,690.00000	3,785	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,510.00000	8,415	46.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,490.00000	3,585	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.66690	7.56940		18.83	3,342,768.40	436	39,452.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		162.00000	0,178	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		993.00000	0,911	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,581.00000	8,483	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	0,001	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,582.00000	6,484	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,420.00000	3,517	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,631.00000	8,533	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	0,001	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,632.00000	6,534	31.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,370.00000	3,467	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,731.00000	8,633	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,031.00000	8,933	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,231.00000	9,133	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,231.00000	7,133	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		27.00000	0,028	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,258.00000	3,161	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,181.00000	9,083	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,001	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,181.00000	7,084	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		27.00000	0,029	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,208.00000	3,112	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,827.00000	1,923	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,006	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,821.00000	2,918	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,131.00000	9,033	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,001	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	14.70	Put		7,131.00000	7,034	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,931.00000	8,833	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,981.00000	8,883	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,881.00000	8,783	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		1.00000	0,001	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,882.00000	6,784	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		426.00000	0,482	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		307.00000	0,265	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,153.00000	1,246	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		34.00000	0,029	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,124.00000	2,220	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,003	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,120.00000	3,217	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,781.00000	8,683	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	0,001	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,782.00000	6,684	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,247.00000	1,340	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		28.00000	0,023	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,223.00000	2,320	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,003	23.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,220.00000	3,317	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,681.00000	8,583	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		538.00000	0,601	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		219.00000	0,184	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,342.00000	1,436	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		23.00000	0,019	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,320.00000	3,417	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	0,001	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,732.00000	6,634	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		3.00000	0,004	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,234.00000	5,137	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		178.00000	0,196	21.48	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		909.00000	0,829	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		508.00000	0,570	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		239.00000	0,203	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,294.00000	1,388	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		25.00000	0,021	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,273.00000	2,370	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,003	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,270.00000	3,367	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		155.00000	0,170	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,036.00000	0,953	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		119.00000	0,130	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,300.00000	1,213	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,032.00000	6,934	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,982.00000	6,884	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		17.00000	0,018	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,998.00000	3,901	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,932.00000	6,834	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		124.00000	0,135	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,255.00000	1,168	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		934.00000	1,017	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		65.00000	0,050	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,877.00000	1,973	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,006	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,870.00000	2,968	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		148.00000	0,162	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,079.00000	0,995	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		401.00000	0,455	18.67	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		332.00000	0,288	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,074.00000	2,171	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,004	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,070.00000	3,167	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,003	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,483.00000	5,386	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		9.00000	0,010	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,490.00000	4,393	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		23.00000	0,024	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,504.00000	3,407	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		141.00000	0,155	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,122.00000	1,038	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		381.00000	0,429	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		362.00000	0,312	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,062.00000	1,152	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		43.00000	0,035	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,025.00000	2,121	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,004	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,020.00000	3,118	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,533.00000	5,435	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		8.00000	0,010	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,539.00000	4,443	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		22.00000	0,024	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,553.00000	3,457	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		135.00000	0,148	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,166.00000	1,081	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,019.00000	1,106	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		50.00000	0,039	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,975.00000	2,072	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,005	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,970.00000	3,068	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,583.00000	5,485	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		22.00000	0,023	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,603.00000	3,506	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		129.00000	0,141	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,210.00000	1,124	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		976.00000	1,060	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		57.00000	0,043	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,926.00000	2,022	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,005	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,920.00000	3,018	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	0,002	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,732.00000	5,635	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		6.00000	0,007	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,737.00000	4,640	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		20.00000	0,021	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,751.00000	3,654	31.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		114.00000	0,124	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,345.00000	1,257	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		293.00000	0,325	19.44	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		524.00000	0,458	19.44	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		853.00000	0,933	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		84.00000	0,066	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,778.00000	1,874	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,007	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,771.00000	2,868	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,001	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		278.00000	0,309	19.64	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		559.00000	0,492	19.64	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		814.00000	0,892	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		95.00000	0,075	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,729.00000	1,825	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		10.00000	0,008	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,721.00000	2,818	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,001	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,832.00000	5,734	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		19.00000	0,020	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,850.00000	3,753	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		105.00000	0,114	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,436.00000	1,347	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		264.00000	0,293	19.84	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		595.00000	0,526	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		776.00000	0,852	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		107.00000	0,085	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,680.00000	1,776	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		11.00000	0,009	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,671.00000	2,768	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,001	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,001	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,932.00000	5,834	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		18.00000	0,019	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,949.00000	3,852	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,001	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,132.00000	6,034	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		3.00000	0,004	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,134.00000	5,037	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		14.00000	0,016	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,145.00000	4,049	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		28.00000	0,030	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,159.00000	3,063	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,001	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,082.00000	5,984	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		4.00000	0,005	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,085.00000	4,988	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		15.00000	0,017	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,096.00000	4,000	32.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		601.00000	0,668	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		182.00000	0,151	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,438.00000	1,532	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		19.00000	0,015	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,422.00000	2,519	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,002	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,001	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,032.00000	5,934	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		16.00000	0,018	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,047.00000	3,951	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		30.00000	0,032	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,061.00000	2,965	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		90.00000	0,097	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,621.00000	1,530	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		216.00000	0,239	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		747.00000	0,672	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		634.00000	0,702	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		165.00000	0,135	18.26	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,486.00000	1,581	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		17.00000	0,014	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,472.00000	2,569	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,002	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,882.00000	5,784	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		18.00000	0,019	31.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,899.00000	3,802	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		251.00000	0,278	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		632.00000	0,561	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		739.00000	0,813	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		120.00000	0,096	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,632.00000	1,727	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		13.00000	0,010	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,621.00000	2,718	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,001	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	0,002	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,782.00000	5,685	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		6.00000	0,007	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,787.00000	4,690	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		19.00000	0,021	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,800.00000	3,704	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		101.00000	0,110	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,482.00000	1,393	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		109.00000	0,119	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,390.00000	1,302	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,003	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,433.00000	5,336	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		9.00000	0,011	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,440.00000	4,344	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		97.00000	0,105	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,528.00000	1,438	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		703.00000	0,775	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		134.00000	0,108	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,583.00000	1,678	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		14.00000	0,011	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,633.00000	5,535	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		21.00000	0,022	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,652.00000	3,555	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		84.00000	0,090	25.15	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,715.00000	1,623	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		569.00000	0,634	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		200.00000	0,167	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,390.00000	1,484	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		21.00000	0,017	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,372.00000	2,469	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,002	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		11.00000	0,014	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,292.00000	4,197	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		81.00000	0,087	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,762.00000	1,670	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		93.00000	0,101	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,574.00000	1,484	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		480.00000	0,539	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		261.00000	0,222	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,931.00000	7,833	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,001	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,432.00000	6,334	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		5.00000	0,006	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,936.00000	4,839	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		24.00000	0,025	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,455.00000	3,358	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,106.00000	1,199	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		37.00000	0,032	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,571.00000	2,668	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,001	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,069.00000	4,167	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,181.00000	8,083	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	0,001	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,682.00000	6,584	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		21.00000	0,022	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,702.00000	3,605	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		186.00000	0,206	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		867.00000	0,789	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		894.00000	0,974	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		75.00000	0,057	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,322.00000	2,419	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	0,002	24.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,820.00000	3,917	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		78.00000	0,084	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,809.00000	1,717	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		361.00000	0,404	18.77	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		392.00000	0,337	18.77	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		7.00000	0,008	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,688.00000	4,591	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		11.00000	0,013	32.27	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,342.00000	4,246	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		87.00000	0,094	24.94	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,668.00000	1,577	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		75.00000	0,081	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,856.00000	1,764	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		342.00000	0,381	18.83	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		423.00000	0,364	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		7.00000	0,009	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,638.00000	4,542	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		63.00000	0,068	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,094.00000	2,001	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		68.00000	0,073	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,999.00000	1,906	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		325.00000	0,361	19.03	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		456.00000	0,394	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		60.00000	0,066	26.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,141.00000	2,049	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		65.00000	0,070	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,046.00000	1,953	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		70.00000	0,075	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,951.00000	1,858	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		308.00000	0,343	19.23	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		489.00000	0,426	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		4.00000	0,005	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,985.00000	4,888	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		205.00000	0,227	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		786.00000	0,710	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		3.00000	0,004	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,184.00000	5,087	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		29.00000	0,031	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,110.00000	3,014	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		31.00000	0,033	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,012.00000	2,916	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		33.00000	0,036	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,914.00000	2,819	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		170.00000	0,187	21.68	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		951.00000	0,870	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		4.00000	0,005	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,035.00000	4,938	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		32.00000	0,035	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,963.00000	2,868	29.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		34.00000	0,037	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,865.00000	2,770	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		196.00000	0,216	21.07	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		827.00000	0,749	21.07	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		5.00000	0,006	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,886.00000	4,789	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		36.00000	0,038	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,817.00000	2,721	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		38.00000	0,041	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,719.00000	2,624	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		41.00000	0,044	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,622.00000	2,527	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		44.00000	0,048	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,525.00000	2,431	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		48.00000	0,052	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,429.00000	2,335	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		51.00000	0,056	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,332.00000	2,239	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		56.00000	0,061	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,237.00000	2,144	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		227.00000	0,251	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		708.00000	0,634	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		8.00000	0,009	32.00	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,589.00000	4,492	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		73.00000	0,078	25.96	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		1,904.00000	1,811	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		5.00000	0,006	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,836.00000	4,739	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		37.00000	0,040	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,768.00000	2,673	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		40.00000	0,043	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,671.00000	2,576	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		43.00000	0,046	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,574.00000	2,479	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		49.00000	0,054	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,380.00000	2,287	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		53.00000	0,058	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,284.00000	2,191	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		58.00000	0,063	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,189.00000	2,096	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		238.00000	0,264	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		669.00000	0,597	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		46.00000	0,050	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,477.00000	2,383	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,131.00000	8,033	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,869.00000	3,967	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,001	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,182.00000	6,084	30.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		13.00000	0,015	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,194.00000	4,098	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,231.00000	8,133	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,001	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,232.00000	6,134	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		12.00000	0,014	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,243.00000	4,147	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,770.00000	3,867	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,381.00000	8,283	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,001	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,382.00000	6,284	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		10.00000	0,012	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,391.00000	4,295	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,620.00000	3,717	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,281.00000	8,183	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,001	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,282.00000	6,184	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,720.00000	3,817	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.65	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	17.50	Put		9,931.00000	9,833	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,331.00000	8,233	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	0,001	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,332.00000	6,234	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,670.00000	3,767	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,431.00000	8,333	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,570.00000	3,667	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,481.00000	8,383	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,001	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,482.00000	6,384	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		668.00000	0,738	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		149.00000	0,121	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,534.00000	1,629	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		15.00000	0,012	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,521.00000	2,619	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,520.00000	3,617	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,031.00000	7,933	33.57	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	3.60	Call		3,969.00000	4,067	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,081.00000	7,983	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,919.00000	4,017	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,531.00000	8,433	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	0,001	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,532.00000	6,434	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,470.00000	3,567	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.79910	7.69880		19.41	421,151.40	54	5,713.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		8.00000	0,009	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,159.00000	8,060	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		21.00000	0,022	34.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,172.00000	6,073	34.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		47.00000	0,051	31.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,198.00000	4,102	31.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		120.00000	0,130	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,271.00000	2,181	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		979.00000	1,058	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		130.00000	0,109	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,866.00000	1,963	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		17.00000	0,014	19.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,853.00000	2,953	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		4.00000	0,004	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,850.00000	3,950	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		8.00000	0,009	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,109.00000	8,010	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		21.00000	0,023	34.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,122.00000	6,024	34.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		49.00000	0,052	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,150.00000	4,053	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		124.00000	0,134	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,225.00000	2,135	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		451.00000	0,493	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		552.00000	0,494	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,017.00000	1,096	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		118.00000	0,097	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,914.00000	2,011	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		15.00000	0,012	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,903.00000	3,003	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,004	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,900.00000	4,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		434.00000	0,474	19.57	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		585.00000	0,525	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		8.00000	0,009	36.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,209.00000	8,110	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		20.00000	0,022	34.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,221.00000	6,123	34.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		46.00000	0,050	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,247.00000	4,151	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		117.00000	0,126	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,318.00000	2,227	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		418.00000	0,456	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		619.00000	0,557	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		943.00000	1,020	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		144.00000	0,121	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,818.00000	1,915	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		19.00000	0,016	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,803.00000	2,903	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,800.00000	3,900	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		8.00000	0,008	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,259.00000	8,159	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		20.00000	0,021	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,271.00000	6,172	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		45.00000	0,049	31.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,296.00000	4,200	31.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		114.00000	0,122	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,365.00000	2,273	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		402.00000	0,439	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		653.00000	0,590	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		908.00000	0,983	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		159.00000	0,134	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,770.00000	1,867	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		21.00000	0,018	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,753.00000	2,853	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,750.00000	3,850	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		7.00000	0,008	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,358.00000	8,259	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		19.00000	0,020	34.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,370.00000	6,271	34.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		43.00000	0,046	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,394.00000	4,297	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		107.00000	0,116	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,458.00000	2,367	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		373.00000	0,406	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		724.00000	0,657	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		840.00000	0,911	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		191.00000	0,162	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,675.00000	1,771	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		26.00000	0,022	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,654.00000	2,754	23.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		5.00000	0,005	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,650.00000	3,750	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		7.00000	0,008	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,408.00000	8,309	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		18.00000	0,020	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,419.00000	6,321	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		42.00000	0,045	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,443.00000	4,346	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		105.00000	0,113	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,506.00000	2,414	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		359.00000	0,391	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		760.00000	0,692	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		807.00000	0,877	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		208.00000	0,178	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,628.00000	1,724	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		29.00000	0,025	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,604.00000	2,704	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		5.00000	0,005	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,600.00000	3,700	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		7.00000	0,007	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,458.00000	8,358	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		18.00000	0,019	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,469.00000	6,370	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	13/09/2010	Foreign Exchange Future	12.15	Call		41.00000	0,044	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,492.00000	4,395	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		102.00000	0,110	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,553.00000	2,461	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		346.00000	0,377	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		797.00000	0,728	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		776.00000	0,844	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		227.00000	0,195	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,582.00000	1,677	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		33.00000	0,028	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,555.00000	2,655	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,550.00000	3,650	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		6.00000	0,007	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,607.00000	8,508	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		17.00000	0,018	34.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,618.00000	6,519	34.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		39.00000	0,041	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,640.00000	4,542	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		94.00000	0,101	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,695.00000	2,602	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		686.00000	0,749	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		287.00000	0,250	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,444.00000	1,537	18.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		45.00000	0,038	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,406.00000	2,506	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		7.00000	0,007	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,401.00000	3,501	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		6.00000	0,007	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,557.00000	8,458	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		17.00000	0,018	34.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,568.00000	6,469	34.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		39.00000	0,042	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,590.00000	4,493	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		96.00000	0,104	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,647.00000	2,555	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		321.00000	0,350	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		872.00000	0,801	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		715.00000	0,780	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		266.00000	0,231	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,489.00000	1,583	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		40.00000	0,034	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,456.00000	2,555	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		7.00000	0,006	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,450.00000	3,551	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,002	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		6.00000	0,006	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,707.00000	8,607	36.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		16.00000	0,017	34.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,717.00000	6,618	34.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		37.00000	0,040	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,738.00000	4,641	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		89.00000	0,096	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,790.00000	2,697	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		288.00000	0,314	21.38	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		989.00000	0,915	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		631.00000	0,691	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		332.00000	0,292	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,353.00000	1,445	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		54.00000	0,046	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,307.00000	2,407	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		8.00000	0,008	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,301.00000	3,401	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,002	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		310.00000	0,337	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		911.00000	0,838	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		9.00000	0,010	36.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,010.00000	7,911	36.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		22.00000	0,024	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,023.00000	5,925	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		51.00000	0,054	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,052.00000	3,955	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		131.00000	0,141	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	13/09/2010	Foreign Exchange Future	9.70	Put		2,132.00000	2,042	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		488.00000	0,537	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		489.00000	0,438	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,094.00000	1,181	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		95.00000	0,082	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,011.00000	2,110	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		12.00000	0,011	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,002.00000	3,102	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		3.00000	0,003	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,999.00000	4,100	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		8.00000	0,009	36.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,059.00000	7,960	36.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		22.00000	0,023	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,073.00000	5,974	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		50.00000	0,053	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,101.00000	4,004	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		127.00000	0,137	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,178.00000	2,088	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		469.00000	0,514	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		520.00000	0,465	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,055.00000	1,138	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		106.00000	0,089	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,962.00000	2,061	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,012	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,952.00000	3,052	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,949.00000	4,050	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		7.00000	0,008	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,308.00000	8,209	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		19.00000	0,021	34.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,320.00000	6,222	34.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		44.00000	0,047	31.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,345.00000	4,248	31.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		110.00000	0,119	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,411.00000	2,320	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		387.00000	0,422	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		688.00000	0,623	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		873.00000	0,947	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		174.00000	0,148	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,723.00000	1,819	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		24.00000	0,020	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,704.00000	2,804	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		5.00000	0,005	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,700.00000	3,800	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		6.00000	0,007	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,507.00000	8,408	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		17.00000	0,019	34.81	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,518.00000	6,420	34.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		40.00000	0,043	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,541.00000	4,444	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		99.00000	0,107	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,600.00000	2,508	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		333.00000	0,363	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		834.00000	0,764	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		745.00000	0,811	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		246.00000	0,212	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,535.00000	1,630	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		36.00000	0,031	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,505.00000	2,605	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		6.00000	0,006	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,500.00000	3,600	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		6.00000	0,007	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,657.00000	8,558	36.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		16.00000	0,018	34.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,667.00000	6,569	34.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		38.00000	0,040	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,689.00000	4,591	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		92.00000	0,098	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,743.00000	2,649	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		299.00000	0,325	21.22	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		950.00000	0,876	21.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		658.00000	0,719	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		309.00000	0,270	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,398.00000	1,491	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		49.00000	0,042	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,356.00000	2,456	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		7.00000	0,007	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,351.00000	3,451	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,002	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		162.00000	0,175	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,763.00000	1,676	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		177.00000	0,191	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,628.00000	1,542	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,111.00000	1,033	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		260.00000	0,282	21.88	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,236.00000	1,156	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		235.00000	0,255	22.37	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.93150	7.82890		19.54	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		26.00000	0,028	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,147.00000	8,047	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		47.00000	0,050	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,168.00000	6,069	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		88.00000	0,094	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,209.00000	4,113	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		189.00000	0,202	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,310.00000	2,221	25.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		546.00000	0,587	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		667.00000	0,606	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,064.00000	1,139	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		185.00000	0,158	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,911.00000	2,009	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		32.00000	0,028	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,888.00000	2,989	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,008	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,881.00000	3,983	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		380.00000	0,407	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,101.00000	1,026	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		25.00000	0,027	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,196.00000	8,096	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		46.00000	0,049	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,217.00000	6,118	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		87.00000	0,092	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,258.00000	4,161	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		185.00000	0,197	25.42	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,356.00000	2,266	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,030.00000	1,104	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		201.00000	0,173	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,865.00000	1,962	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		36.00000	0,031	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,838.00000	2,940	22.73	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	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,831.00000	3,934	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,003	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		25.00000	0,027	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,246.00000	8,146	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		46.00000	0,048	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,267.00000	6,167	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		85.00000	0,090	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,306.00000	4,209	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		181.00000	0,193	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,402.00000	2,312	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		513.00000	0,551	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		734.00000	0,670	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		997.00000	1,069	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		218.00000	0,188	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,818.00000	1,915	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		39.00000	0,034	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,789.00000	2,890	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,009	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,781.00000	3,884	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	0,003	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		24.00000	0,026	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,295.00000	8,195	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		45.00000	0,048	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,316.00000	6,217	33.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		84.00000	0,088	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,355.00000	4,257	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		177.00000	0,188	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,448.00000	2,357	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		497.00000	0,534	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		768.00000	0,703	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		965.00000	1,035	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		236.00000	0,204	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,772.00000	1,868	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		43.00000	0,037	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,739.00000	2,841	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,010	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,732.00000	3,834	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		529.00000	0,569	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		700.00000	0,638	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		24.00000	0,025	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,345.00000	8,244	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		44.00000	0,047	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,365.00000	6,266	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		82.00000	0,087	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,403.00000	4,306	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		173.00000	0,184	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,494.00000	2,403	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		482.00000	0,518	20.25	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		803.00000	0,737	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		934.00000	1,003	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		255.00000	0,222	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,727.00000	1,822	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		48.00000	0,041	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,690.00000	2,792	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		11.00000	0,011	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,682.00000	3,784	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		23.00000	0,025	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,394.00000	8,294	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		44.00000	0,046	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,415.00000	6,315	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		81.00000	0,085	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,452.00000	4,354	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		169.00000	0,180	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,540.00000	2,449	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		468.00000	0,502	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		839.00000	0,771	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		903.00000	0,970	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		274.00000	0,239	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,681.00000	1,776	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		52.00000	0,045	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,641.00000	2,742	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,011	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	13/12/2010	Foreign Exchange Future	4.20	Call		3,632.00000	3,734	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		23.00000	0,024	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,444.00000	8,343	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		43.00000	0,045	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,464.00000	6,364	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		79.00000	0,084	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,500.00000	4,403	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		165.00000	0,176	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,586.00000	2,495	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		454.00000	0,487	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		875.00000	0,806	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		874.00000	0,939	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		295.00000	0,258	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,636.00000	1,731	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		57.00000	0,050	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,591.00000	2,693	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		12.00000	0,012	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,582.00000	3,684	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	0,003	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		21.00000	0,022	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,642.00000	8,541	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		40.00000	0,043	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,661.00000	6,562	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		74.00000	0,078	30.65	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	12.45	Put		4,695.00000	4,597	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		152.00000	0,161	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,773.00000	2,680	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		403.00000	0,432	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,024.00000	0,951	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		764.00000	0,823	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		385.00000	0,342	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,460.00000	1,552	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		81.00000	0,071	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,395.00000	2,496	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		16.00000	0,015	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,383.00000	3,486	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		4.00000	0,005	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		21.00000	0,023	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,592.00000	8,492	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		41.00000	0,043	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,612.00000	6,512	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		75.00000	0,080	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,646.00000	4,549	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		155.00000	0,164	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,726.00000	2,633	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		415.00000	0,445	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		986.00000	0,914	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		790.00000	0,850	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		361.00000	0,319	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	13/12/2010	Foreign Exchange Future	6.40	Call		1,504.00000	1,596	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		75.00000	0,065	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,444.00000	2,545	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		15.00000	0,014	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,433.00000	3,535	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,004	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		369.00000	0,396	21.52	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,140.00000	1,065	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		20.00000	0,022	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,691.00000	8,591	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		40.00000	0,042	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,711.00000	6,611	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		73.00000	0,077	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,744.00000	4,646	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		149.00000	0,158	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,820.00000	2,727	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		391.00000	0,419	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,062.00000	0,988	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		738.00000	0,795	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		409.00000	0,364	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,417.00000	1,508	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		88.00000	0,077	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,346.00000	2,447	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		17.00000	0,016	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,334.00000	3,436	25.01	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	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		440.00000	0,473	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		911.00000	0,842	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		27.00000	0,029	35.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,048.00000	7,948	35.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		49.00000	0,051	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,070.00000	5,970	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		92.00000	0,097	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,113.00000	4,016	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		199.00000	0,211	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,220.00000	2,130	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		582.00000	0,627	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		603.00000	0,546	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,134.00000	1,215	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		155.00000	0,134	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,005.00000	2,105	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		26.00000	0,024	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,987.00000	3,088	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,007	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,981.00000	4,083	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		27.00000	0,029	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,098.00000	7,998	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		48.00000	0,051	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,119.00000	6,020	33.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		90.00000	0,095	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,161.00000	4,064	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		194.00000	0,207	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,265.00000	2,176	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		564.00000	0,606	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		635.00000	0,575	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,099.00000	1,175	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		170.00000	0,144	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,958.00000	2,056	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		29.00000	0,025	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,937.00000	3,039	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,931.00000	4,033	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		22.00000	0,024	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,493.00000	8,393	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		42.00000	0,045	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,513.00000	6,414	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		78.00000	0,082	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,549.00000	4,451	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		162.00000	0,172	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,633.00000	2,541	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		845.00000	0,909	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		316.00000	0,278	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,592.00000	1,685	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		63.00000	0,054	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,542.00000	2,644	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		13.00000	0,013	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,532.00000	3,635	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	0,004	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		22.00000	0,023	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,543.00000	8,442	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		42.00000	0,044	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,563.00000	6,463	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		77.00000	0,081	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,598.00000	4,500	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		158.00000	0,168	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,679.00000	2,587	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		427.00000	0,458	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		948.00000	0,877	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		817.00000	0,879	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		338.00000	0,298	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,548.00000	1,640	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		69.00000	0,059	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,493.00000	2,594	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		14.00000	0,013	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,483.00000	3,585	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		34.00000	0,036	34.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,255.00000	7,155	34.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		61.00000	0,064	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,282.00000	5,183	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		120.00000	0,127	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,341.00000	3,246	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		289.00000	0,309	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,510.00000	1,428	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,779.00000	4,882	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,553.00000	1,470	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		282.00000	0,301	22.93	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.16780	11.99540		15.33	4,502,086.00	370	13,988.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,005.00000	9,832	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,005.00000	7,832	35.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,005.00000	5,832	29.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,002	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,007.00000	3,834	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		31.00000	0,037	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,036.00000	1,869	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		89.00000	0,108	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,094.00000	0,940	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		312.00000	0,395	15.29	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	12.00	Put		317.00000	0,227	15.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,023.00000	1,186	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		28.00000	0,018	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,000.00000	2,171	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		5.00000	0,003	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,155.00000	9,982	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,155.00000	7,982	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,155.00000	5,982	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	0,002	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,156.00000	3,984	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		25.00000	0,031	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,180.00000	2,013	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		75.00000	0,090	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,230.00000	1,072	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		256.00000	0,319	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		411.00000	0,301	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		890.00000	1,043	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		45.00000	0,025	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,851.00000	2,022	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		6.00000	0,004	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,105.00000	9,932	35.77	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	20.10	Call		0.00000	0,000	35.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,105.00000	7,932	35.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,105.00000	5,932	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	0,002	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,106.00000	3,934	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		27.00000	0,034	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,132.00000	1,966	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		79.00000	0,096	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,184.00000	1,028	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		274.00000	0,341	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		379.00000	0,273	15.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		933.00000	1,089	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		38.00000	0,021	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,901.00000	2,072	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		6.00000	0,004	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,846.00000	3,019	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,001	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,505.00000	9,332	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,505.00000	7,332	34.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,355.00000	9,182	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,355.00000	7,182	33.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,356.00000	5,183	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		4.00000	0,005	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,359.00000	3,187	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		60.00000	0,072	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,415.00000	1,254	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		198.00000	0,246	16.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		553.00000	0,428	16.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		724.00000	0,865	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		79.00000	0,047	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,653.00000	1,824	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		8.00000	0,006	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,647.00000	2,819	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		2.00000	0,001	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,205.00000	9,032	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,205.00000	7,032	33.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,206.00000	5,033	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		5.00000	0,007	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,210.00000	3,039	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		71.00000	0,085	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,276.00000	1,117	19.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		240.00000	0,299	15.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		445.00000	0,331	15.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		847.00000	0,998	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		52.00000	0,030	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,802.00000	1,972	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		7.00000	0,004	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,797.00000	2,969	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	0,001	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,255.00000	9,082	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,255.00000	7,082	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,256.00000	5,083	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		5.00000	0,006	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,260.00000	3,088	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		67.00000	0,080	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,322.00000	1,162	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		225.00000	0,280	15.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		480.00000	0,362	15.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		805.00000	0,953	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		60.00000	0,035	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,752.00000	1,923	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		7.00000	0,005	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,747.00000	2,919	24.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	0,001	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,405.00000	9,232	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,405.00000	7,232	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,001	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,405.00000	5,233	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		4.00000	0,005	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,409.00000	3,237	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		57.00000	0,068	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,462.00000	1,300	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		185.00000	0,230	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		590.00000	0,462	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		685.00000	0,823	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		90.00000	0,055	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,604.00000	1,774	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		9.00000	0,006	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,597.00000	2,769	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		2.00000	0,001	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,655.00000	9,482	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,655.00000	7,482	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,805.00000	9,632	35.77	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	19.80	Call		0.00000	0,000	34.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,805.00000	7,632	34.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,055.00000	9,882	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,055.00000	7,882	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,055.00000	5,882	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,002	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,057.00000	3,884	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		84.00000	0,102	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,139.00000	0,984	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		292.00000	0,367	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		347.00000	0,249	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		978.00000	1,137	15.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		33.00000	0,019	15.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,950.00000	2,121	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		5.00000	0,003	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,955.00000	9,782	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,955.00000	7,782	35.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,905.00000	9,732	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,905.00000	7,732	35.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,855.00000	9,682	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,855.00000	7,682	35.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,755.00000	9,582	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,755.00000	7,582	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,605.00000	9,432	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,605.00000	7,432	34.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,555.00000	9,382	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,555.00000	7,382	34.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,455.00000	9,282	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,455.00000	7,282	33.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,001	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,455.00000	5,283	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		4.00000	0,005	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,459.00000	3,287	24.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		54.00000	0,064	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,509.00000	1,346	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		174.00000	0,216	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		629.00000	0,498	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		647.00000	0,781	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		102.00000	0,063	15.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,555.00000	1,725	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		10.00000	0,007	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,547.00000	2,719	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2.00000	0,001	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,305.00000	9,132	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,305.00000	7,132	33.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,306.00000	5,133	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,306.00000	4,133	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		5.00000	0,006	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,310.00000	3,138	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		20.00000	0,025	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,325.00000	2,157	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		63.00000	0,076	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,368.00000	1,208	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		211.00000	0,262	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		516.00000	0,394	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		764.00000	0,909	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		69.00000	0,041	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,703.00000	1,873	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		8.00000	0,005	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,697.00000	2,869	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	0,001	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		29.00000	0,035	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,084.00000	1,917	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,905.00000	5,732	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,906.00000	4,733	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,002	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,907.00000	3,734	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		8.00000	0,010	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,913.00000	2,742	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		35.00000	0,041	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,940.00000	1,773	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		100.00000	0,122	18.50	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,005.00000	0,854	18.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		358.00000	0,454	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		263.00000	0,186	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,116.00000	1,283	15.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		21.00000	0,015	15.97	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	9.90	Call		2,099.00000	2,271	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		4.00000	0,003	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,655.00000	5,482	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	0,001	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,656.00000	4,483	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	0,003	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,658.00000	3,485	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		12.00000	0,015	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,667.00000	2,497	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		44.00000	0,052	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,699.00000	1,534	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		135.00000	0,167	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		790.00000	0,649	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		506.00000	0,625	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		161.00000	0,107	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,359.00000	1,527	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		14.00000	0,009	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,348.00000	2,520	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		3.00000	0,002	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,755.00000	5,582	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,756.00000	4,583	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	0,003	25.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,757.00000	3,585	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		10.00000	0,013	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,765.00000	2,595	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		40.00000	0,047	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,795.00000	1,629	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		119.00000	0,147	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		874.00000	0,729	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		443.00000	0,553	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		198.00000	0,135	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,261.00000	1,429	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		16.00000	0,011	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,248.00000	2,420	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		3.00000	0,002	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,555.00000	5,382	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,556.00000	4,383	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		3.00000	0,004	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,558.00000	3,386	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		14.00000	0,017	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,569.00000	2,399	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		49.00000	0,058	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,604.00000	1,440	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		153.00000	0,189	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		708.00000	0,571	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		574.00000	0,701	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		129.00000	0,083	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,457.00000	1,626	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		12.00000	0,008	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,448.00000	2,619	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	0,001	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,855.00000	5,682	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,856.00000	4,683	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	0,003	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,857.00000	3,685	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		9.00000	0,011	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,864.00000	2,693	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		36.00000	0,043	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,891.00000	1,725	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		106.00000	0,130	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		961.00000	0,812	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		385.00000	0,486	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		240.00000	0,168	15.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,165.00000	1,331	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		20.00000	0,013	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,149.00000	2,320	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		4.00000	0,002	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,955.00000	5,782	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,956.00000	4,783	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,002	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,957.00000	3,784	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		8.00000	0,010	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,963.00000	2,792	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		33.00000	0,039	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,988.00000	1,821	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		94.00000	0,115	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,049.00000	0,897	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		333.00000	0,424	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		288.00000	0,206	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,069.00000	1,234	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		24.00000	0,016	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,050.00000	2,221	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		5.00000	0,003	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,805.00000	5,632	29.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,806.00000	4,633	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	0,003	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,807.00000	3,635	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		10.00000	0,012	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,815.00000	2,644	24.03	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	13.80	Call		38.00000	0,045	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,843.00000	1,677	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		112.00000	0,138	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		917.00000	0,770	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		414.00000	0,519	15.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		219.00000	0,151	15.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,213.00000	1,380	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		18.00000	0,012	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,199.00000	2,370	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		4.00000	0,002	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,705.00000	5,532	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,706.00000	4,533	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,003	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,708.00000	3,535	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		11.00000	0,014	23.92	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,716.00000	2,546	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		42.00000	0,049	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,747.00000	1,581	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		127.00000	0,156	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		832.00000	0,688	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		474.00000	0,588	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		179.00000	0,120	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,310.00000	1,478	17.01	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	10.70	Put		15.00000	0,010	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,298.00000	2,470	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		3.00000	0,002	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,605.00000	5,432	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,606.00000	4,433	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	0,004	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,608.00000	3,436	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		13.00000	0,016	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,618.00000	2,448	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		46.00000	0,055	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,651.00000	1,487	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		144.00000	0,178	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		749.00000	0,610	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		539.00000	0,662	15.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		144.00000	0,094	15.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,408.00000	1,577	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		13.00000	0,009	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,398.00000	2,570	22.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	0,002	22.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,001	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,505.00000	5,333	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,506.00000	4,333	26.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		3.00000	0,004	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,508.00000	3,336	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		15.00000	0,019	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,520.00000	2,351	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		163.00000	0,202	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		668.00000	0,534	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		610.00000	0,741	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		115.00000	0,073	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,506.00000	1,675	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		11.00000	0,007	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,497.00000	2,669	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2.00000	0,001	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		51.00000	0,061	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,556.00000	1,393	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,605.00000	8,432	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,605.00000	6,432	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,396.00000	3,568	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,505.00000	8,332	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,505.00000	6,332	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,496.00000	3,668	26.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,555.00000	8,382	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,555.00000	6,382	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,446.00000	3,618	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,805.00000	8,632	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,805.00000	6,632	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,196.00000	3,368	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,905.00000	8,732	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,905.00000	6,732	32.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,096.00000	3,268	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,855.00000	8,682	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,855.00000	6,682	32.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,146.00000	3,318	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	25.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,955.00000	8,782	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,955.00000	6,782	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,046.00000	3,218	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,105.00000	8,932	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,105.00000	6,932	32.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,106.00000	4,933	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		6.00000	0,008	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,111.00000	2,940	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,896.00000	3,069	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,001	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,155.00000	8,982	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,155.00000	6,982	33.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,156.00000	4,983	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		6.00000	0,007	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,161.00000	2,989	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	35.77	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	21.05	Put		9,055.00000	8,882	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,055.00000	6,882	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,001	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,056.00000	4,883	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		7.00000	0,008	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,062.00000	2,890	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,946.00000	3,118	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,355.00000	8,182	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,355.00000	6,182	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,356.00000	4,183	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		19.00000	0,023	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,374.00000	2,205	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,646.00000	3,818	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,045.00000	4,218	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,996.00000	3,168	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,995.00000	4,168	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,145.00000	4,318	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,945.00000	4,118	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,655.00000	8,482	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	31.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,655.00000	6,482	31.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,346.00000	3,518	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,845.00000	4,018	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,205.00000	8,032	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,205.00000	6,032	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	0,002	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,206.00000	4,034	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		23.00000	0,029	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,228.00000	2,061	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,795.00000	3,968	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,455.00000	8,282	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,455.00000	6,282	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,456.00000	4,283	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		16.00000	0,020	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,471.00000	2,302	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,546.00000	3,718	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,705.00000	8,532	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	31.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,705.00000	6,532	31.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,296.00000	3,468	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,405.00000	8,232	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,405.00000	6,232	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,406.00000	4,233	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		17.00000	0,022	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,422.00000	2,254	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,596.00000	3,768	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,755.00000	8,582	35.77	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	18.75	Call		0.00000	0,000	31.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,755.00000	6,582	31.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,246.00000	3,418	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.37320	12.19650		16.67	123,732.00	10	12,393.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,854.00000	9,678	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		3.00000	0,003	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,857.00000	7,680	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,154.00000	9,977	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,156.00000	7,979	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,655.00000	9,478	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	0,003	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,657.00000	7,480	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		9.00000	0,010	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,663.00000	5,487	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		51.00000	0,058	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,705.00000	3,535	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,505.00000	9,328	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	0,003	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,507.00000	7,330	26.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		10.00000	0,012	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,514.00000	5,339	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		56.00000	0,063	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,560.00000	3,390	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,405.00000	9,228	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	0,003	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,407.00000	7,230	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		200.00000	0,227	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,604.00000	1,454	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		397.00000	0,456	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		801.00000	0,683	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,646.00000	1,812	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		50.00000	0,039	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,610.00000	2,785	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		14.00000	0,012	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,205.00000	9,028	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	0,004	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,207.00000	7,031	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,255.00000	9,078	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	0,004	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,257.00000	7,081	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		443.00000	0,509	17.05	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		697.00000	0,586	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		950.00000	1,079	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		204.00000	0,156	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,784.00000	1,953	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		38.00000	0,030	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,758.00000	2,933	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		12.00000	0,010	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,705.00000	9,528	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		8.00000	0,010	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,712.00000	5,537	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		50.00000	0,056	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,754.00000	3,583	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,904.00000	9,728	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		3.00000	0,003	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,907.00000	7,730	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		7.00000	0,008	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,911.00000	5,735	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,054.00000	9,877	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	0,003	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,056.00000	7,880	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		514.00000	0,592	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		568.00000	0,469	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,092.00000	1,234	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		146.00000	0,111	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,972.00000	2,145	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		26.00000	0,022	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,104.00000	9,927	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	0,003	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,106.00000	7,930	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,055.00000	1,192	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		159.00000	0,119	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,925.00000	2,096	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		29.00000	0,023	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,004.00000	9,827	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	0,003	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,006.00000	7,830	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		139.00000	0,156	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,143.00000	1,983	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		260.00000	0,297	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,264.00000	1,124	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		534.00000	0,616	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		538.00000	0,443	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,129.00000	1,276	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		133.00000	0,103	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,020.00000	2,194	17.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		24.00000	0,021	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,954.00000	9,777	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		6.00000	0,007	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,960.00000	5,784	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		44.00000	0,049	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,998.00000	3,826	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,804.00000	9,628	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,003	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,807.00000	7,630	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,755.00000	9,578	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,003	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,757.00000	7,580	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		8.00000	0,009	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,762.00000	5,586	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		49.00000	0,055	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,803.00000	3,632	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,605.00000	9,428	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	0,003	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,607.00000	7,430	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		9.00000	0,011	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,613.00000	5,438	25.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		53.00000	0,059	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,657.00000	3,486	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		733.00000	0,840	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		337.00000	0,267	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,467.00000	1,628	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		71.00000	0,055	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,412.00000	2,587	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		16.00000	0,014	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,555.00000	9,378	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	0,003	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,557.00000	7,380	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,455.00000	9,278	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	0,003	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,457.00000	7,280	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		193.00000	0,220	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,647.00000	1,497	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		821.00000	0,938	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		275.00000	0,215	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,601.00000	1,765	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		55.00000	0,042	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,355.00000	9,178	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	0,003	26.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,357.00000	7,180	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		7.00000	0,008	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,861.00000	5,685	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		19.00000	0,023	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,873.00000	4,700	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		46.00000	0,052	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,900.00000	3,729	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		81.00000	0,091	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,935.00000	2,768	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		206.00000	0,234	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,560.00000	1,411	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		412.00000	0,473	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		766.00000	0,650	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		884.00000	1,007	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		238.00000	0,184	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,692.00000	1,859	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		46.00000	0,036	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,659.00000	2,834	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		13.00000	0,011	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		134.00000	0,152	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,188.00000	2,029	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	0,005	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,409.00000	6,232	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		30.00000	0,035	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,434.00000	4,262	25.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		59.00000	0,066	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,463.00000	3,293	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		579.00000	0,668	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		483.00000	0,395	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,211.00000	1,362	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		115.00000	0,089	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	0,006	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,309.00000	6,133	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		299.00000	0,342	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,103.00000	0,969	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		627.00000	0,722	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		431.00000	0,349	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,294.00000	1,449	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		98.00000	0,076	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,216.00000	2,390	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		20.00000	0,017	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		6.00000	0,007	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,010.00000	5,834	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		17.00000	0,019	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,021.00000	4,846	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		43.00000	0,048	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,047.00000	3,875	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		74.00000	0,084	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,078.00000	2,911	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		187.00000	0,213	20.22	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	13.70	Put		1,691.00000	1,540	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		370.00000	0,424	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		874.00000	0,751	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		791.00000	0,904	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		295.00000	0,231	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,556.00000	1,719	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		60.00000	0,046	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,511.00000	2,686	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		15.00000	0,013	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		705.00000	0,810	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		359.00000	0,287	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,423.00000	1,582	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		77.00000	0,059	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,363.00000	2,538	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		17.00000	0,015	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		11.00000	0,012	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,465.00000	5,289	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		28.00000	0,033	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,482.00000	4,310	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		269.00000	0,307	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,223.00000	1,084	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		556.00000	0,642	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		510.00000	0,419	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,069.00000	2,243	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		23.00000	0,020	17.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	0,006	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,359.00000	6,183	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		31.00000	0,036	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,385.00000	4,213	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		60.00000	0,068	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,414.00000	3,245	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		151.00000	0,171	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,005.00000	1,848	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		288.00000	0,330	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,142.00000	1,007	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		602.00000	0,694	16.39	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		456.00000	0,371	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,252.00000	1,405	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		106.00000	0,082	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,167.00000	2,341	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		21.00000	0,018	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		5.00000	0,006	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,259.00000	6,083	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		13.00000	0,015	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,267.00000	5,092	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		34.00000	0,040	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,288.00000	4,117	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		64.00000	0,072	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,318.00000	3,149	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		309.00000	0,354	18.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,063.00000	0,931	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		652.00000	0,750	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		406.00000	0,327	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,337.00000	1,493	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		91.00000	0,070	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,265.00000	2,439	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		19.00000	0,016	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		320.00000	0,367	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,024.00000	0,894	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		678.00000	0,780	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		382.00000	0,307	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,314.00000	2,489	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		18.00000	0,016	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		6.00000	0,007	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,060.00000	5,884	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		16.00000	0,019	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,070.00000	4,896	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		41.00000	0,047	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,095.00000	3,924	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		72.00000	0,081	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,126.00000	2,958	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		356.00000	0,409	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		910.00000	0,786	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		761.00000	0,872	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		315.00000	0,249	16.06	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	10.75	Call		1,511.00000	1,673	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		65.00000	0,050	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,462.00000	2,637	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		16.00000	0,014	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		182.00000	0,206	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,736.00000	1,583	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		7.00000	0,009	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,811.00000	5,636	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		20.00000	0,024	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,824.00000	4,651	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		47.00000	0,053	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,851.00000	3,680	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		83.00000	0,094	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,887.00000	2,721	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		220.00000	0,250	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,474.00000	1,327	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		10.00000	0,011	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,564.00000	5,388	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		26.00000	0,030	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,580.00000	4,407	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		54.00000	0,061	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,608.00000	3,438	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		97.00000	0,110	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,651.00000	2,487	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		251.00000	0,287	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,305.00000	1,164	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		12.00000	0,014	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,366.00000	5,191	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,019.00000	1,154	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		173.00000	0,131	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,878.00000	2,048	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		32.00000	0,025	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,857.00000	3,033	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		11.00000	0,010	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		14.00000	0,016	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,218.00000	5,043	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		36.00000	0,042	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,240.00000	4,069	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		122.00000	0,138	21.92	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,326.00000	2,165	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		984.00000	1,116	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		188.00000	0,143	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,831.00000	2,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		35.00000	0,027	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		32.00000	0,038	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,336.00000	4,165	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		62.00000	0,070	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,366.00000	3,197	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		114.00000	0,129	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,418.00000	2,256	22.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		213.00000	0,242	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,517.00000	1,369	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		427.00000	0,490	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		731.00000	0,617	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		916.00000	1,042	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		220.00000	0,169	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,738.00000	1,906	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		42.00000	0,033	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,709.00000	2,884	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		13.00000	0,011	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	0,003	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,707.00000	7,530	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		5.00000	0,006	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,209.00000	6,033	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		22.00000	0,026	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,726.00000	4,553	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		66.00000	0,074	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,270.00000	3,101	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		166.00000	0,187	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,870.00000	1,714	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		460.00000	0,528	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		664.00000	0,555	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,380.00000	1,538	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		84.00000	0,065	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,808.00000	2,983	20.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		12.00000	0,010	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,298.00000	4,474	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,001	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		156.00000	0,176	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,960.00000	1,803	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	0,003	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,956.00000	7,780	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	0,005	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,459.00000	6,282	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		17.00000	0,020	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,971.00000	4,797	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		57.00000	0,064	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,511.00000	3,341	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		143.00000	0,161	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,097.00000	1,938	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		383.00000	0,439	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		837.00000	0,716	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,170.00000	1,319	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		124.00000	0,096	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,560.00000	2,736	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		14.00000	0,013	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,049.00000	4,225	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,002	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,406.00000	8,229	27.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		4.00000	0,004	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,908.00000	6,731	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		11.00000	0,013	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,415.00000	5,240	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		45.00000	0,051	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,949.00000	3,778	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		107.00000	0,121	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,511.00000	2,348	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		278.00000	0,318	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,182.00000	1,045	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		852.00000	0,972	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		256.00000	0,199	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,118.00000	2,292	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		22.00000	0,019	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,601.00000	3,777	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	0,004	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	0,006	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,110.00000	5,933	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		15.00000	0,018	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,119.00000	4,945	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		39.00000	0,046	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,143.00000	3,973	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		70.00000	0,079	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,174.00000	3,006	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		130.00000	0,148	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,234.00000	2,075	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		176.00000	0,199	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,780.00000	1,626	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		243.00000	0,277	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,347.00000	1,204	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		344.00000	0,394	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		948.00000	0,821	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		495.00000	0,568	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		599.00000	0,495	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		147.00000	0,166	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,051.00000	1,893	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	0,006	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,160.00000	5,983	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		14.00000	0,017	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,168.00000	4,994	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		37.00000	0,044	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,191.00000	4,021	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		68.00000	0,076	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,222.00000	3,053	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		171.00000	0,193	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,825.00000	1,670	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		235.00000	0,268	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,389.00000	1,245	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		332.00000	0,380	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		986.00000	0,857	18.06	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	12.35	Call		477.00000	0,548	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		631.00000	0,525	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		161.00000	0,182	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,915.00000	1,759	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		12.00000	0,014	25.19	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,316.00000	5,141	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		227.00000	0,259	19.46	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,431.00000	1,286	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		126.00000	0,143	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,280.00000	2,120	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,605.00000	8,429	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		4.00000	0,005	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,608.00000	6,432	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		24.00000	0,029	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,628.00000	4,456	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		94.00000	0,107	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,698.00000	2,534	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,402.00000	3,578	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	0,005	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,506.00000	8,329	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	0,005	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,509.00000	6,332	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		27.00000	0,032	25.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,531.00000	4,359	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		100.00000	0,114	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,604.00000	2,441	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,502.00000	3,678	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	0,005	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,555.00000	8,379	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		5.00000	0,005	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,559.00000	6,382	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,452.00000	3,628	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	0,005	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,805.00000	8,628	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	0,004	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,808.00000	6,631	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,204.00000	3,379	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	0,006	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,905.00000	8,728	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		18.00000	0,021	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,922.00000	4,748	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		78.00000	0,089	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,982.00000	2,816	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,105.00000	3,280	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		9.00000	0,007	21.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,855.00000	8,678	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	0,004	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,858.00000	6,681	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,154.00000	3,330	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		8.00000	0,007	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,955.00000	8,778	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	0,004	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,958.00000	6,781	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		76.00000	0,086	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,030.00000	2,863	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,055.00000	3,231	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		9.00000	0,008	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,105.00000	8,928	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		4.00000	0,004	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,108.00000	6,931	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,907.00000	3,082	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		11.00000	0,009	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,155.00000	8,978	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		3.00000	0,004	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,157.00000	6,981	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	27.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,055.00000	8,878	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		4.00000	0,004	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,058.00000	6,881	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,956.00000	3,132	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		10.00000	0,009	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,356.00000	8,179	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		110.00000	0,125	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,464.00000	2,302	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,651.00000	3,827	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,004	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,006.00000	3,181	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		10.00000	0,008	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,999.00000	4,175	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		3.00000	0,002	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,148.00000	4,325	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,949.00000	4,126	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,655.00000	8,479	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	0,005	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,658.00000	6,482	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		23.00000	0,027	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,677.00000	4,504	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		91.00000	0,103	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,745.00000	2,580	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,353.00000	3,528	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	0,005	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,456.00000	8,279	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		104.00000	0,117	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,558.00000	2,394	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,551.00000	3,727	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		5.00000	0,004	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,850.00000	4,026	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,003	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,206.00000	8,029	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,800.00000	3,976	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,003	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	0,002	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,705.00000	8,529	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	0,005	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,708.00000	6,532	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		89.00000	0,100	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,793.00000	2,627	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,303.00000	3,479	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	0,006	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	27.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,305.00000	9,128	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	0,004	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,307.00000	7,131	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,755.00000	8,578	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	0,005	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,758.00000	6,582	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		21.00000	0,025	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,775.00000	4,602	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		86.00000	0,097	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,840.00000	2,674	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,253.00000	3,429	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	0,006	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,005.00000	8,828	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		4.00000	0,004	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,008.00000	6,831	26.28	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.57870	12.39730		17.03	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		584.00000	0,628	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		917.00000	0,779	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		564.00000	0,647	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		947.00000	0,848	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		604.00000	0,650	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		887.00000	0,751	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08260	0.08060		23.93	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		365.00000	0,005	23.93	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		305.00000	0,002	23.93	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		108.00000	0,001	28.79	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		1,048.00000	0,009	28.79	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,075.00000	0,013	22.73	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		15.00000	0,000	22.73	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08410	0.08200		28.19	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		630.00000	0,007	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		430.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		322.00000	0,004	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,122.00000	0,010	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,263.00000	0,014	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		63.00000	0,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.93240	10.79620		14.62	11,118,250.80	1,017	21,470.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,854.00000	8,718	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,854.00000	6,718	33.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,854.00000	4,718	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		4.00000	0,005	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,858.00000	2,723	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		75.00000	0,089	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		929.00000	0,807	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		345.00000	0,424	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		199.00000	0,142	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,157.00000	1,290	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		11.00000	0,008	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,148.00000	2,283	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,001	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,146.00000	3,282	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,104.00000	8,968	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,104.00000	6,968	34.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,204.00000	9,068	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,204.00000	7,068	34.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,954.00000	8,818	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,954.00000	6,818	33.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		24.00000	0,027	22.02	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,828.00000	1,695	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,754.00000	8,618	37.60	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	17.55	Call		0.00000	0,000	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,754.00000	6,618	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,754.00000	4,618	27.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		5.00000	0,006	24.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,759.00000	2,624	24.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		86.00000	0,103	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		840.00000	0,721	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		405.00000	0,492	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		159.00000	0,110	14.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,255.00000	1,388	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		9.00000	0,006	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,247.00000	2,383	21.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	21.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,246.00000	3,382	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,604.00000	8,468	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,604.00000	6,468	32.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,604.00000	4,468	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		7.00000	0,008	23.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,611.00000	2,476	23.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		107.00000	0,129	16.80	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	11.40	Put		711.00000	0,597	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		505.00000	0,605	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		109.00000	0,073	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,402.00000	1,537	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		6.00000	0,005	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,397.00000	2,533	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,396.00000	3,532	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,654.00000	8,518	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,654.00000	6,518	32.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,654.00000	4,518	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		6.00000	0,008	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,660.00000	2,526	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		100.00000	0,120	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		754.00000	0,638	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		470.00000	0,566	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		124.00000	0,084	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,353.00000	1,487	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		7.00000	0,005	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,347.00000	2,483	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	22.32	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	7.45	Call		3,346.00000	3,482	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,004.00000	8,868	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,004.00000	6,868	33.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,254.00000	9,118	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	34.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,254.00000	7,118	34.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,304.00000	9,168	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,304.00000	7,168	34.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,154.00000	9,018	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,154.00000	7,018	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,054.00000	8,918	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,054.00000	6,918	34.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,904.00000	8,768	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,904.00000	6,768	33.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,804.00000	8,668	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,804.00000	6,668	33.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,804.00000	4,668	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		5.00000	0,006	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,809.00000	2,674	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		80.00000	0,096	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		884.00000	0,764	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		374.00000	0,457	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		178.00000	0,125	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,206.00000	1,339	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		10.00000	0,007	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,197.00000	2,333	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,196.00000	3,332	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,704.00000	8,568	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,704.00000	6,568	32.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,554.00000	8,418	37.60	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	17.35	Call		0.00000	0,000	32.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,554.00000	6,418	32.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,554.00000	4,418	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	0,002	24.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,555.00000	3,420	24.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		8.00000	0,009	23.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,562.00000	2,427	23.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		31.00000	0,036	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,585.00000	1,454	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		115.00000	0,139	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		669.00000	0,557	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		541.00000	0,645	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		95.00000	0,063	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,452.00000	1,586	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		6.00000	0,004	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,447.00000	2,583	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,446.00000	3,582	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,704.00000	4,568	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,705.00000	3,569	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		6.00000	0,007	23.97	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	13.50	Put		2,710.00000	2,575	23.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		26.00000	0,030	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,730.00000	1,598	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		93.00000	0,111	17.23	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		797.00000	0,679	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		437.00000	0,528	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		141.00000	0,096	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,304.00000	1,438	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		8.00000	0,006	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,297.00000	2,433	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,296.00000	3,432	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,904.00000	4,768	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,905.00000	3,769	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		4.00000	0,005	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,908.00000	2,773	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		21.00000	0,024	22.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,925.00000	1,792	22.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		70.00000	0,083	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		974.00000	0,851	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		317.00000	0,392	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		221.00000	0,160	14.58	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	9.70	Call		1,108.00000	1,240	15.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		12.00000	0,008	15.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,098.00000	2,234	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,096.00000	3,233	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,001	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,954.00000	4,818	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,955.00000	3,819	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		4.00000	0,005	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,958.00000	2,823	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		20.00000	0,023	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,974.00000	1,841	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		65.00000	0,078	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,019.00000	0,896	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		291.00000	0,361	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		245.00000	0,179	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,059.00000	1,191	15.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		13.00000	0,009	15.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,048.00000	2,184	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,046.00000	3,183	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,001	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,154.00000	5,018	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,155.00000	4,019	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		3.00000	0,003	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,157.00000	3,021	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		15.00000	0,018	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,169.00000	2,036	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		50.00000	0,059	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,204.00000	1,077	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		211.00000	0,258	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		365.00000	0,276	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		873.00000	0,997	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		27.00000	0,015	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,849.00000	1,984	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		3.00000	0,002	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,847.00000	2,983	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,204.00000	5,068	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,205.00000	4,069	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		2.00000	0,003	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,206.00000	3,071	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		14.00000	0,017	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,218.00000	2,085	23.44	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	12.00	Call		47.00000	0,055	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,251.00000	1,123	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		196.00000	0,239	15.06	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		400.00000	0,307	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		828.00000	0,951	14.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		32.00000	0,019	14.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,799.00000	1,934	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,002	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,797.00000	2,933	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,054.00000	4,918	28.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,055.00000	3,919	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		3.00000	0,004	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,057.00000	2,922	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		18.00000	0,021	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,072.00000	1,939	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		57.00000	0,068	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,111.00000	0,986	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		247.00000	0,305	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		301.00000	0,223	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		964.00000	1,093	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		18.00000	0,011	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,948.00000	2,084	20.29	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	8.85	Put		2.00000	0,002	20.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,946.00000	3,083	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,001	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,004.00000	4,868	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,005.00000	3,869	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		3.00000	0,004	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,007.00000	2,872	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		19.00000	0,022	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,023.00000	1,890	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		61.00000	0,072	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,065.00000	0,940	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		266.00000	0,332	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		270.00000	0,200	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,011.00000	1,142	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		15.00000	0,010	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,998.00000	2,134	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,996.00000	3,133	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,001	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,104.00000	4,968	28.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,105.00000	3,969	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		3.00000	0,003	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,107.00000	2,971	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		16.00000	0,020	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,120.00000	1,988	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		54.00000	0,063	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,158.00000	1,031	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		228.00000	0,279	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		332.00000	0,247	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		918.00000	1,045	14.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		22.00000	0,013	14.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,898.00000	2,034	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,897.00000	3,033	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,354.00000	5,218	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	26.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,354.00000	4,218	26.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		2.00000	0,002	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,356.00000	3,220	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		11.00000	0,013	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,365.00000	2,231	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		39.00000	0,046	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,393.00000	1,264	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		156.00000	0,189	15.71	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	11.15	Put		510.00000	0,407	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		699.00000	0,815	14.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		53.00000	0,033	14.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,650.00000	1,785	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		4.00000	0,003	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,647.00000	2,783	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,254.00000	5,118	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,001	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,254.00000	4,119	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		2.00000	0,003	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,256.00000	3,121	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		13.00000	0,015	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,267.00000	2,133	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		44.00000	0,052	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,298.00000	1,170	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		181.00000	0,221	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		435.00000	0,339	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		784.00000	0,905	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		38.00000	0,023	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,749.00000	1,885	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,003	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,747.00000	2,883	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	24.35	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	16.10	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,304.00000	5,168	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,001	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,304.00000	4,169	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		2.00000	0,002	24.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,306.00000	3,170	24.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		12.00000	0,014	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,316.00000	2,182	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		168.00000	0,205	15.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		472.00000	0,373	15.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		741.00000	0,859	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		45.00000	0,027	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,699.00000	1,835	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,697.00000	2,833	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,001	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,404.00000	5,268	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,404.00000	4,268	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	0,002	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,406.00000	3,270	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		10.00000	0,012	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,414.00000	2,280	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		37.00000	0,043	20.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,441.00000	1,311	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		144.00000	0,175	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		548.00000	0,443	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		658.00000	0,771	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		62.00000	0,039	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,600.00000	1,735	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		4.00000	0,003	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,597.00000	2,733	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,454.00000	5,318	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,454.00000	4,318	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		2.00000	0,002	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,456.00000	3,320	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		9.00000	0,011	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,463.00000	2,329	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		35.00000	0,040	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,489.00000	1,358	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		134.00000	0,162	16.14	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		588.00000	0,480	16.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		618.00000	0,728	14.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		72.00000	0,046	14.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,551.00000	1,686	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		5.00000	0,004	18.08	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	8.25	Call		2,547.00000	2,683	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,001	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		42.00000	0,049	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,346.00000	1,217	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,354.00000	8,218	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,354.00000	6,218	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,646.00000	3,782	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,504.00000	8,368	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,504.00000	6,368	32.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,504.00000	4,368	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		8.00000	0,010	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,512.00000	2,378	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		124.00000	0,150	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		628.00000	0,518	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		579.00000	0,686	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		83.00000	0,054	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,501.00000	1,636	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		5.00000	0,004	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,497.00000	2,633	23.08	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	8.30	Put		1.00000	0,001	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,496.00000	3,632	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,454.00000	8,318	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,454.00000	6,318	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,546.00000	3,682	26.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,304.00000	8,168	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,304.00000	6,168	31.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,696.00000	3,832	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,404.00000	8,268	37.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,404.00000	6,268	32.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,596.00000	3,732	26.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.12000	10.98040		15.70	3,725,200.00	335	12,652.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		187.00000	0,204	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,307.00000	1,184	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		216.00000	0,237	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,136.00000	1,017	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		201.00000	0,220	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,221.00000	1,100	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,321.00000	8,181	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		4.00000	0,002	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,324.00000	6,182	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		25.00000	0,027	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,345.00000	4,207	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		85.00000	0,092	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,405.00000	2,272	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		349.00000	0,388	16.32	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		669.00000	0,568	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		849.00000	0,948	15.01	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		169.00000	0,128	15.01	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,707.00000	1,840	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		27.00000	0,020	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,687.00000	2,825	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		7.00000	0,005	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,682.00000	3,821	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,001	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,621.00000	8,481	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		3.00000	0,002	25.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,623.00000	6,482	25.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		19.00000	0,019	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,639.00000	4,499	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		70.00000	0,076	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,690.00000	2,556	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		273.00000	0,302	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		893.00000	0,782	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		654.00000	0,737	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		274.00000	0,217	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,427.00000	1,555	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		47.00000	0,035	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,389.00000	2,528	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		9.00000	0,008	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,383.00000	3,522	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		3.00000	0,002	22.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,721.00000	8,581	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		3.00000	0,002	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,723.00000	6,582	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		17.00000	0,017	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,737.00000	4,597	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		66.00000	0,071	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,786.00000	2,651	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		252.00000	0,278	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		972.00000	0,858	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		597.00000	0,675	15.36	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	14/06/2010	Foreign Exchange Future	10.70	Put		317.00000	0,255	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,336.00000	1,463	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		56.00000	0,043	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,290.00000	2,428	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		10.00000	0,008	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,283.00000	3,422	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		3.00000	0,002	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,371.00000	8,231	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		4.00000	0,002	25.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,374.00000	6,232	25.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		24.00000	0,025	26.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,394.00000	4,255	26.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		82.00000	0,089	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,452.00000	2,319	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		334.00000	0,372	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		704.00000	0,602	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		814.00000	0,910	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		184.00000	0,140	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,660.00000	1,792	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		30.00000	0,022	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,637.00000	2,776	19.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		7.00000	0,006	19.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,632.00000	3,771	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,001	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,421.00000	8,281	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		3.00000	0,002	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,423.00000	6,282	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		23.00000	0,024	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,443.00000	4,304	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		80.00000	0,086	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,500.00000	2,366	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		321.00000	0,356	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		741.00000	0,636	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		780.00000	0,874	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		200.00000	0,154	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,613.00000	1,744	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		33.00000	0,024	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,587.00000	2,726	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		7.00000	0,006	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,582.00000	3,722	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	0,002	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,571.00000	8,431	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		3.00000	0,002	25.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,573.00000	6,432	25.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		20.00000	0,020	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,590.00000	4,450	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		73.00000	0,078	22.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,643.00000	2,508	22.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		284.00000	0,314	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		854.00000	0,744	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		684.00000	0,770	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		254.00000	0,200	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,473.00000	1,602	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		43.00000	0,032	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,439.00000	2,577	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		9.00000	0,007	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,433.00000	3,572	22.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		3.00000	0,002	22.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,471.00000	8,331	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		3.00000	0,002	25.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,473.00000	6,332	25.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		22.00000	0,023	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,492.00000	4,353	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		77.00000	0,083	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,547.00000	2,413	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		308.00000	0,342	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		778.00000	0,672	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		747.00000	0,839	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		217.00000	0,169	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,566.00000	1,697	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		36.00000	0,027	16.06	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	8.45	Call		2,538.00000	2,676	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		8.00000	0,006	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,533.00000	3,672	23.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,002	23.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,521.00000	8,381	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		3.00000	0,002	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,523.00000	6,382	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		21.00000	0,021	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,541.00000	4,401	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		75.00000	0,081	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,595.00000	2,461	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		296.00000	0,328	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		816.00000	0,708	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		715.00000	0,804	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		235.00000	0,184	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,519.00000	1,649	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		39.00000	0,029	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,488.00000	2,627	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		8.00000	0,007	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,483.00000	3,622	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,002	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,870.00000	8,731	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		2.00000	0,002	26.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,872.00000	6,732	26.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		15.00000	0,014	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,885.00000	4,744	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		61.00000	0,065	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,931.00000	2,795	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		225.00000	0,247	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,095.00000	0,977	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		517.00000	0,587	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		387.00000	0,317	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,202.00000	1,325	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		72.00000	0,055	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,142.00000	2,280	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		12.00000	0,010	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,134.00000	3,273	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		4.00000	0,003	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,820.00000	8,681	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		3.00000	0,002	26.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,823.00000	6,682	26.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		15.00000	0,015	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,835.00000	4,695	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		62.00000	0,067	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,882.00000	2,747	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		233.00000	0,257	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,053.00000	0,937	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		543.00000	0,615	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		363.00000	0,295	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,246.00000	1,371	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		66.00000	0,051	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,192.00000	2,330	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		12.00000	0,010	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,184.00000	3,323	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		4.00000	0,003	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,920.00000	8,780	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		2.00000	0,002	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,922.00000	6,782	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		14.00000	0,013	25.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,934.00000	4,793	25.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		59.00000	0,063	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,979.00000	2,843	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		493.00000	0,560	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		413.00000	0,340	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,159.00000	1,280	15.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		79.00000	0,060	15.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,093.00000	2,231	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		13.00000	0,011	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,084.00000	3,223	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		4.00000	0,003	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,970.00000	8,830	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		2.00000	0,002	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,972.00000	6,832	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		13.00000	0,013	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,983.00000	4,843	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		57.00000	0,061	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,027.00000	2,891	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		208.00000	0,228	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,178.00000	1,058	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		469.00000	0,534	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		439.00000	0,364	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,115.00000	1,236	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		85.00000	0,066	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,044.00000	2,181	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		14.00000	0,011	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,035.00000	3,173	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		5.00000	0,003	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,771.00000	8,631	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		3.00000	0,002	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,773.00000	6,632	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		16.00000	0,016	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,786.00000	4,646	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		64.00000	0,069	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,834.00000	2,699	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		243.00000	0,267	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,013.00000	0,897	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		569.00000	0,645	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		339.00000	0,275	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,291.00000	1,416	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		61.00000	0,046	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,241.00000	2,379	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		11.00000	0,009	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,234.00000	3,373	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		4.00000	0,003	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,020.00000	8,880	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		2.00000	0,002	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,022.00000	6,882	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		13.00000	0,012	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,033.00000	4,892	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		56.00000	0,059	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,076.00000	2,939	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		449.00000	0,508	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		469.00000	0,388	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,075.00000	1,192	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		95.00000	0,072	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,995.00000	2,132	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		15.00000	0,012	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,985.00000	3,124	21.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		5.00000	0,004	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,170.00000	9,030	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	0,002	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,172.00000	7,032	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		11.00000	0,010	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,181.00000	5,040	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		51.00000	0,054	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,221.00000	3,084	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		180.00000	0,196	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,350.00000	1,226	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		395.00000	0,441	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		565.00000	0,471	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		958.00000	1,064	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		128.00000	0,094	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,851.00000	1,985	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		21.00000	0,015	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,836.00000	2,974	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		6.00000	0,004	20.73	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.30380	11.16070		16.23	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		437.00000	0,477	17.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		941.00000	0,838	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.48580	11.33930		16.76	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		37.00000	0,040	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,898.00000	8,754	29.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		71.00000	0,073	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,932.00000	6,787	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		119.00000	0,124	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,980.00000	4,838	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		220.00000	0,231	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,081.00000	2,945	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		486.00000	0,517	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,347.00000	1,231	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		795.00000	0,858	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		656.00000	0,572	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,364.00000	1,476	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		225.00000	0,190	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,205.00000	2,341	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		66.00000	0,055	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,160.00000	3,305	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		21.00000	0,019	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		521.00000	0,555	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,232.00000	1,119	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		36.00000	0,039	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,947.00000	8,803	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		70.00000	0,072	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,981.00000	6,836	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		117.00000	0,122	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,028.00000	4,886	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		216.00000	0,227	22.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,127.00000	2,991	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		475.00000	0,505	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,386.00000	1,269	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		773.00000	0,835	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		684.00000	0,599	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,327.00000	1,437	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		238.00000	0,201	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,159.00000	2,294	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		70.00000	0,058	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,110.00000	3,255	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		21.00000	0,019	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		27.00000	0,029	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,638.00000	9,493	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		59.00000	0,061	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,670.00000	7,525	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		98.00000	0,101	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,709.00000	5,565	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		173.00000	0,180	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,784.00000	3,644	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		353.00000	0,372	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,964.00000	1,836	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		546.00000	0,583	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,157.00000	1,047	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		912.00000	0,983	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		523.00000	0,447	15.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,559.00000	1,677	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		170.00000	0,141	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,438.00000	2,576	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		49.00000	0,040	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		28.00000	0,030	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,539.00000	9,394	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		61.00000	0,062	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,572.00000	7,426	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		100.00000	0,104	26.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,611.00000	5,468	26.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		178.00000	0,186	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,689.00000	3,550	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		368.00000	0,388	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,879.00000	1,752	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		573.00000	0,612	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,084.00000	0,976	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		963.00000	1,037	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		474.00000	0,401	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,640.00000	1,761	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		151.00000	0,125	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,533.00000	2,672	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		44.00000	0,036	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		40.00000	0,043	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,701.00000	8,557	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		75.00000	0,077	28.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,736.00000	6,591	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		126.00000	0,131	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,787.00000	4,645	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		236.00000	0,248	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,897.00000	2,762	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		534.00000	0,569	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,195.00000	1,083	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		887.00000	0,957	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		548.00000	0,471	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,519.00000	1,636	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		180.00000	0,150	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,392.00000	2,529	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		53.00000	0,043	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,357.00000	3,502	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		18.00000	0,016	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		39.00000	0,041	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,800.00000	8,655	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		73.00000	0,075	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,834.00000	6,689	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		122.00000	0,128	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,883.00000	4,742	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		228.00000	0,239	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,989.00000	2,853	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		509.00000	0,542	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,270.00000	1,156	18.06	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	13/12/2010	Foreign Exchange Future	11.10	Call		840.00000	0,906	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		601.00000	0,520	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,441.00000	1,555	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		202.00000	0,169	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,298.00000	2,435	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		59.00000	0,049	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,258.00000	3,404	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		19.00000	0,018	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		34.00000	0,036	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,095.00000	8,950	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		67.00000	0,070	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,128.00000	6,984	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		113.00000	0,117	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,174.00000	5,031	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		205.00000	0,215	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,266.00000	3,129	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		445.00000	0,472	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,506.00000	1,386	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		715.00000	0,769	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		776.00000	0,683	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,224.00000	1,323	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		285.00000	0,237	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,024.00000	2,156	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		85.00000	0,070	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,964.00000	3,107	17.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		25.00000	0,021	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		32.00000	0,034	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,243.00000	9,098	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		65.00000	0,067	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,276.00000	7,131	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		108.00000	0,112	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,319.00000	5,176	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		195.00000	0,205	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,406.00000	3,269	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		417.00000	0,441	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,628.00000	1,505	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		663.00000	0,710	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		874.00000	0,774	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,131.00000	1,217	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		342.00000	0,281	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,893.00000	2,020	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		104.00000	0,084	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,819.00000	2,960	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		30.00000	0,024	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		43.00000	0,046	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,554.00000	8,410	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		78.00000	0,081	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,589.00000	6,445	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		132.00000	0,137	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,643.00000	4,501	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		249.00000	0,263	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,760.00000	2,627	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,506.00000	3,651	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	0,015	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		42.00000	0,045	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,603.00000	8,459	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		77.00000	0,079	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,638.00000	6,493	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		130.00000	0,135	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,691.00000	4,549	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		245.00000	0,258	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,806.00000	2,672	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		559.00000	0,597	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,120.00000	1,011	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		937.00000	1,010	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		498.00000	0,424	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,600.00000	1,719	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		161.00000	0,133	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,486.00000	2,624	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	0,038	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,456.00000	3,601	19.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		17.00000	0,015	19.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		41.00000	0,044	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,652.00000	8,508	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		76.00000	0,078	28.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,687.00000	6,542	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		128.00000	0,133	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,739.00000	4,597	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		240.00000	0,253	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,851.00000	2,717	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,407.00000	3,552	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		18.00000	0,016	19.46	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.44500	253.38400			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			329.47100	329.24300			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			296.87900	296.62300			17,812,740.00	6	1,079.00
ALBI	On	06/05/2010	Index Future			302.29700	302.03600			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			307.56000	307.33000			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.92120	6.86930			13,219,492.00	1,910	14,420.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,931.00000	7,879	47.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.42	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,931.00000	5,879	42.42	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.77	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,931.00000	3,879	32.77	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	24.45	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,933.00000	1,881	24.45	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,073.00000	1,124	20.08	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,003	20.08	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	15/03/2010	Foreign Exchange Future	4.80	Call		2,069.00000	2,121	27.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,069.00000	3,121	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,069.00000	4,121	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,031.00000	7,979	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,031.00000	5,979	42.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,031.00000	3,979	33.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	0,002	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,033.00000	1,981	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		975.00000	1,025	19.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		6.00000	0,004	19.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,970.00000	2,021	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,969.00000	3,021	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,969.00000	4,021	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,081.00000	8,029	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.02	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	12.95	Put		6,081.00000	6,029	43.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,081.00000	4,029	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	0,002	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,083.00000	2,031	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		926.00000	0,977	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		7.00000	0,006	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,920.00000	1,971	27.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	27.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,919.00000	2,971	23.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,919.00000	3,971	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,981.00000	7,929	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	42.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,981.00000	5,929	42.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,981.00000	3,929	32.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,983.00000	1,931	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,023.00000	1,075	19.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,004	19.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,020.00000	2,071	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	27.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,019.00000	3,071	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,019.00000	4,071	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,881.00000	7,829	47.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,881.00000	5,829	42.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,881.00000	3,829	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	0,002	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,883.00000	1,831	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,122.00000	1,174	20.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,003	20.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,119.00000	2,171	26.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,119.00000	3,171	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,119.00000	4,171	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,581.00000	7,529	46.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,581.00000	5,529	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,581.00000	3,529	31.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		4.00000	0,005	22.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,585.00000	1,534	22.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,421.00000	1,472	22.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,001	22.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,419.00000	2,471	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,419.00000	3,471	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,419.00000	4,471	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,781.00000	7,729	46.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,781.00000	5,729	41.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,781.00000	3,729	32.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	0,003	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,784.00000	1,732	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,222.00000	1,273	21.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,002	21.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,219.00000	2,271	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,219.00000	3,271	23.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.12	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		4,219.00000	4,271	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,831.00000	7,779	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,831.00000	5,779	41.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,831.00000	3,779	32.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	0,003	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,833.00000	1,782	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,172.00000	1,223	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,002	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,169.00000	2,221	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,169.00000	3,221	23.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,169.00000	4,221	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,731.00000	7,679	46.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,731.00000	5,679	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,731.00000	3,679	31.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	0,003	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,734.00000	1,682	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,271.00000	1,323	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,002	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,269.00000	2,321	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,269.00000	3,321	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,269.00000	4,321	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,681.00000	7,629	46.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,681.00000	5,629	41.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,681.00000	3,629	31.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	0,004	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,684.00000	1,633	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,321.00000	1,373	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,319.00000	2,371	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,319.00000	3,371	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,319.00000	4,371	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.12	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	46.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,631.00000	7,579	46.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,631.00000	5,579	40.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,631.00000	3,579	31.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		4.00000	0,004	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,635.00000	1,583	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,371.00000	1,422	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,001	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,369.00000	2,421	25.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,369.00000	3,421	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,369.00000	4,421	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,531.00000	7,479	46.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,531.00000	5,479	40.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,531.00000	3,479	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		5.00000	0,005	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,536.00000	1,484	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,470.00000	1,522	23.34	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	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,469.00000	2,521	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,469.00000	3,521	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,469.00000	4,521	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		783.00000	0,832	18.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		14.00000	0,011	18.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		878.00000	0,928	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		9.00000	0,007	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		830.00000	0,880	18.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		11.00000	0,009	18.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		155.00000	0,175	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		236.00000	0,204	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		196.00000	0,225	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		177.00000	0,154	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		254.00000	0,287	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		135.00000	0,116	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		392.00000	0,432	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		73.00000	0,061	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		471.00000	0,514	17.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		52.00000	0,043	17.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		555.00000	0,601	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		36.00000	0,030	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		644.00000	0,691	18.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		25.00000	0,020	18.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		736.00000	0,784	18.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		17.00000	0,013	18.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		689.00000	0,737	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		20.00000	0,016	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		107.00000	0,122	17.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		338.00000	0,301	17.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		137.00000	0,156	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		268.00000	0,235	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		175.00000	0,197	16.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		206.00000	0,176	16.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		224.00000	0,255	16.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		155.00000	0,134	16.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		286.00000	0,321	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		117.00000	0,100	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		355.00000	0,394	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		86.00000	0,073	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		431.00000	0,473	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		62.00000	0,052	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		513.00000	0,557	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		44.00000	0,036	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		599.00000	0,646	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		30.00000	0,025	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		320.00000	0,356	17.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		101.00000	0,085	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,231.00000	8,179	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,231.00000	6,179	43.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,231.00000	4,179	34.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,232.00000	2,180	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,770.00000	1,822	25.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	25.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,769.00000	2,821	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,769.00000	3,821	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,181.00000	8,129	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,181.00000	6,129	43.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,181.00000	4,129	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	25.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,182.00000	2,130	25.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		122.00000	0,138	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		303.00000	0,267	17.03	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		1,820.00000	1,872	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	26.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,819.00000	2,871	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,819.00000	3,871	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,131.00000	8,079	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,131.00000	6,079	43.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,131.00000	4,079	33.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	0,002	25.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,132.00000	2,081	25.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,870.00000	1,921	26.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	26.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,869.00000	2,921	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,869.00000	3,921	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,281.00000	8,229	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,281.00000	6,229	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,281.00000	4,229	34.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	25.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,282.00000	2,230	25.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		95.00000	0,108	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		376.00000	0,337	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,720.00000	1,772	25.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	25.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,719.00000	2,771	24.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,719.00000	3,771	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,381.00000	8,329	47.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,381.00000	6,329	43.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,381.00000	4,329	34.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,382.00000	2,330	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		74.00000	0,084	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		455.00000	0,413	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,620.00000	1,672	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,619.00000	2,671	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,619.00000	3,671	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.96830	6.91400		16.87	1,574,835.80	226	235.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,686.00000	7,632	34.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,687.00000	5,633	30.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,004	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,689.00000	3,636	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		44.00000	0,047	23.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,730.00000	1,679	23.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		471.00000	0,507	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		157.00000	0,139	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,323.00000	1,376	17.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		9.00000	0,008	17.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,315.00000	2,370	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,314.00000	3,368	26.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,314.00000	4,368	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,636.00000	7,582	34.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,637.00000	5,583	30.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	0,004	26.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,639.00000	3,586	26.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		46.00000	0,049	23.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,682.00000	1,631	23.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		503.00000	0,541	16.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		139.00000	0,123	16.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,372.00000	1,426	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		8.00000	0,008	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,365.00000	2,419	24.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	24.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,364.00000	3,418	26.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,364.00000	4,418	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,586.00000	7,532	34.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,587.00000	5,533	30.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	0,004	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,590.00000	3,536	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		48.00000	0,051	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,634.00000	1,583	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		536.00000	0,575	16.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		122.00000	0,107	16.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,421.00000	1,475	18.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	0,007	18.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,415.00000	2,469	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,414.00000	3,468	25.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,414.00000	4,468	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		411.00000	0,445	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		197.00000	0,177	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,936.00000	7,882	34.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,937.00000	5,883	30.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,003	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,938.00000	3,885	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		35.00000	0,038	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,971.00000	1,920	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		332.00000	0,361	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		268.00000	0,243	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,078.00000	1,131	16.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		14.00000	0,013	16.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,066.00000	2,120	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,064.00000	3,118	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,064.00000	4,118	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	34.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,836.00000	7,782	34.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,837.00000	5,783	30.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		3.00000	0,003	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,839.00000	3,785	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		38.00000	0,041	24.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,874.00000	1,823	24.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		383.00000	0,415	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		219.00000	0,197	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,176.00000	1,229	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		12.00000	0,011	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,166.00000	2,220	23.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	0,002	23.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,164.00000	3,218	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,164.00000	4,218	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	34.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,986.00000	7,932	34.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,001	30.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,987.00000	5,933	30.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	26.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,988.00000	3,934	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		34.00000	0,036	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,020.00000	1,968	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		308.00000	0,336	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		294.00000	0,268	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,029.00000	1,082	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		15.00000	0,014	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,017.00000	2,071	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	22.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,014.00000	3,068	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,014.00000	4,068	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,886.00000	7,832	34.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,887.00000	5,833	30.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,003	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,888.00000	3,835	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		37.00000	0,039	24.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,923.00000	1,871	24.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		357.00000	0,388	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		243.00000	0,220	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,127.00000	1,180	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		13.00000	0,012	16.41	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		2,116.00000	2,170	23.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		2.00000	0,002	23.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,114.00000	3,168	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,114.00000	4,168	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	34.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,736.00000	7,682	34.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		1.00000	0,001	30.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,737.00000	5,683	30.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		3.00000	0,003	26.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,739.00000	3,685	26.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		42.00000	0,045	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,778.00000	1,727	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		440.00000	0,475	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		176.00000	0,157	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,274.00000	1,327	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		10.00000	0,009	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,265.00000	2,320	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	0,002	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,264.00000	3,318	26.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	26.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,264.00000	4,318	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	34.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,236.00000	8,182	34.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,236.00000	6,182	31.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,238.00000	4,184	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		24.00000	0,026	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,260.00000	2,208	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		221.00000	0,240	17.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		457.00000	0,422	17.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		806.00000	0,853	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		42.00000	0,035	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,768.00000	1,822	21.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	21.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,764.00000	2,819	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,764.00000	3,818	23.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	34.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,186.00000	8,132	34.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,186.00000	6,132	31.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,188.00000	4,134	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		26.00000	0,028	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,212.00000	2,160	25.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		236.00000	0,256	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		422.00000	0,388	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		849.00000	0,897	15.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		35.00000	0,029	15.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,818.00000	1,872	21.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		4.00000	0,004	21.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,814.00000	2,869	27.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,001	27.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,814.00000	3,868	23.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,086.00000	8,032	34.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,001	31.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,086.00000	6,033	31.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	26.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,088.00000	4,034	26.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		30.00000	0,033	25.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,116.00000	2,065	25.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		270.00000	0,292	17.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		356.00000	0,324	17.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		937.00000	0,987	15.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		23.00000	0,019	15.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,917.00000	1,971	22.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	0,003	22.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,914.00000	2,969	27.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,001	27.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,914.00000	3,968	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	34.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,036.00000	7,982	34.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,001	30.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,036.00000	5,983	30.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		2.00000	0,002	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,038.00000	3,984	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		32.00000	0,035	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,068.00000	2,017	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		289.00000	0,312	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		325.00000	0,294	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		983.00000	1,034	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		19.00000	0,016	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,967.00000	2,021	22.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		3.00000	0,003	22.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,964.00000	3,019	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,001	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,964.00000	4,018	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	34.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,286.00000	8,232	34.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	31.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,286.00000	6,232	31.43	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	27.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,288.00000	4,234	27.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		22.00000	0,025	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,308.00000	2,257	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		207.00000	0,225	17.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		493.00000	0,457	17.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		764.00000	0,810	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		50.00000	0,042	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,718.00000	1,772	20.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	0,004	20.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,715.00000	2,769	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,001	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,714.00000	3,768	24.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	34.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,136.00000	8,082	34.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,136.00000	6,082	31.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,138.00000	4,084	27.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		28.00000	0,030	25.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,164.00000	2,112	25.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		253.00000	0,274	17.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		389.00000	0,356	17.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		893.00000	0,942	15.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		29.00000	0,024	15.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,867.00000	1,921	21.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	21.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,864.00000	2,919	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,864.00000	3,918	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,336.00000	8,282	34.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,336.00000	6,282	31.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,338.00000	4,284	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		21.00000	0,023	25.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,357.00000	2,305	25.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		194.00000	0,211	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		530.00000	0,493	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		723.00000	0,768	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		59.00000	0,050	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,669.00000	1,723	20.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	0,005	20.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,665.00000	2,719	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,664.00000	3,718	24.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/09/2010	Foreign Exchange Future			7.01030	6.95320		17.12	105,154.50	15	60.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Call		409.00000	0,439	16.96	0.00	0	0.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Put		363.00000	0,336	16.96	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.33900	130.25300			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			132.71700	132.63100			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			298.48100	298.22000		5.37	0.00	0	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		1,541.00000	0,163	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		59,341.00000	5,682	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			303.92800	303.66300		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		22,310.00000	2,295	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		83,680.00000	8,167	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			309.58700	309.31700		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		35,105.00000	3,592	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		97,935.00000	9,605	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			359.14800	359.19100			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			7.11000	7.12500			0.00	0	2,500.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.10500	7.09600			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.07900	7.06000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.07100	7.04600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.07800	7.05500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.10300	7.07300			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.23100	7.21100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.49000	7.47200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.82000	7.80200			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.20600	8.18100			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.61800	8.59600			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.86000	8.84000			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			287.98300	287.74600			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			293.23800	292.99700			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.79600	7.81100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		31.00000	0,032	1.49	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		502.00000	0,480	1.49	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.61800	8.64000		5.00	0.00	0	6,816.00
R157	On	04/02/2010	Bond Future	7.75	Call		1.00000	0,001	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,503.00000	4,394	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.70300	8.72600		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		885.00000	0,922	4.94	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,959.00000	1,888	4.94	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.76300	8.78800		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,782.00000	1,833	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,954.00000	1,892	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.29700	9.31800		11.25	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		1.00000	0,001	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		10,345.00000	10,155	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.35400	9.37500		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		1,463.00000	1,514	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,889.00000	4,752	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.39800	9.42000		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,136.00000	3,215	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,650.00000	4,535	11.55	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.69500	8.71700		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		4,890.00000	4,804	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.78000	8.80200		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		612.00000	0,636	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,744.00000	1,686	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.83900	8.86400		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,712.00000	1,758	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,231.00000	1,189	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.28600	9.30800		7.25	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	6.97	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,951.00000	5,837	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.37000	9.39300		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		785.00000	0,816	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,786.00000	2,701	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.43600	9.45900		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,608.00000	1,652	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,636.00000	2,568	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			9.29300	9.30400		8.25	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		6,515.00000	6,453	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		201.00000	0,202	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,938.00000	1,877	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		5.00000	0,005	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,692.00000	4,630	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.37000	9.38100		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		880.00000	0,893	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		3,012.00000	2,965	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.43100	9.44300		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,848.00000	1,871	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,896.00000	2,854	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.75200	8.76300		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		4,126.00000	4,091	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.85900	8.87100		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		765.00000	0,777	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,129.00000	1,105	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.94100	8.95400		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,230.00000	1,247	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,100.00000	1,081	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.40200	9.41300		9.25	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		0.00000	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		7,072.00000	7,009	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.47800	9.48900		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,208.00000	1,225	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,575.00000	2,530	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.53900	9.55100		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,325.00000	2,352	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,609.00000	2,569	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.40000	9.40100		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		2.00000	0,002	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,625.00000	5,619	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.46700	9.46800		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,297.00000	1,292	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,590.00000	2,579	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.52100	9.52200		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,523.00000	2,520	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,650.00000	2,641	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.10200	9.10300		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		14,050.00000	14,043	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,304.00000	6,310	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		11.00000	0,010	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.14100	9.14200		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		626.00000	0,621	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,732.00000	5,719	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			9.16900	9.17000		14.50	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		1,841.00000	1,836	14.24	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		5,096.00000	5,084	14.24	0.00	0	0.00
TRT1	On	04/02/2010			294.80300	294.54700			0.00	0	100.00
TRT1	On	06/05/2010			300.18300	299.92200			0.00	0	0.00
Total for Derivatives :									273,582,833.70	33,261	280,805.00

i-Bonds

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011			7.74500	7.76000			0.00	0	0.00
R157	On	15/09/2015			8.59000	8.60500			0.00	0	0.00
R186	On	21/12/2026			9.28000	9.29500			0.00	0	0.00
R201	On	21/12/2014			8.67000	8.68500			0.00	0	0.00
R203	On	15/09/2017			9.25500	9.27500			0.00	0	0.00
R204	On	21/12/2018			9.26500	9.27500			0.00	0	0.00
R206	On	15/01/2014			8.71500	8.73000			0.00	0	0.00
R207	On	15/01/2020			9.37500	9.38500			0.00	0	0.00
R208	On	31/03/2021			9.38000	9.37500			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	9.08500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							273,582,833.70	33,261	280,805.00