



Daily MTM Report

Daily summary for: 13/01/2010

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			7.47770	7.53540		17.83	137,283,094.30	18,359	281,498.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,965.00000	9,022	46.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,965.00000	7,022	43.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,715.00000	8,772	46.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	42.43	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,715.00000	6,772	42.43	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		61.00000	0,050	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		776.00000	0,822	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		393.00000	0,349	17.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		108.00000	0,121	17.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,288.00000	1,231	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		3.00000	0,003	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,286.00000	2,228	27.44	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	5.25	Put		1.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,285.00000	3,228	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,465.00000	8,522	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		583.00000	0,533	18.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		48.00000	0,055	18.20	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,537.00000	1,479	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		2.00000	0,001	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,535.00000	2,478	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,535.00000	3,478	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,515.00000	8,572	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,515.00000	6,572	41.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,485.00000	3,428	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,615.00000	8,672	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,615.00000	4,672	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		465.00000	0,418	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		80.00000	0,090	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,388.00000	1,330	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		3.00000	0,002	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,385.00000	3,328	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,915.00000	8,972	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,915.00000	6,972	43.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,115.00000	9,172	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,115.00000	7,172	43.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		32.00000	0,025	24.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,147.00000	1,197	24.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,886.00000	1,828	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,885.00000	2,828	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,065.00000	9,122	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,065.00000	7,122	43.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,015.00000	9,072	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.52	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	14.55	Put		7,015.00000	7,072	43.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,815.00000	8,872	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,815.00000	6,872	42.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,865.00000	8,922	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,865.00000	6,922	42.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,765.00000	8,822	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,765.00000	6,822	42.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,239.00000	1,181	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		4.00000	0,003	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,236.00000	2,178	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,235.00000	3,178	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,665.00000	8,722	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,665.00000	6,722	42.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,565.00000	8,622	46.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,565.00000	6,622	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,065.00000	5,122	36.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,435.00000	3,378	27.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		67.00000	0,055	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		732.00000	0,777	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		428.00000	0,382	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		93.00000	0,104	18.03	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,338.00000	1,280	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		3.00000	0,002	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,336.00000	2,278	27.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,335.00000	3,278	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		52.00000	0,042	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		867.00000	0,914	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		327.00000	0,286	17.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		142.00000	0,158	17.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,189.00000	1,132	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		4.00000	0,004	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,186.00000	2,128	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,185.00000	3,128	29.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		944.00000	0,889	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		9.00000	0,011	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,936.00000	1,878	25.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,935.00000	2,878	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		269.00000	0,231	17.83	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		184.00000	0,203	17.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,090.00000	1,033	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		5.00000	0,005	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,086.00000	2,028	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,085.00000	3,028	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		47.00000	0,039	22.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		912.00000	0,961	22.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		297.00000	0,258	17.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		162.00000	0,180	17.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,136.00000	2,078	26.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,135.00000	3,078	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,041.00000	0,984	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		6.00000	0,006	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	15/03/2010	Foreign Exchange Future	5.50	Call		2,036.00000	1,978	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,035.00000	2,978	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,515.00000	5,572	37.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		992.00000	0,936	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		7.00000	0,008	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,986.00000	1,928	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,985.00000	2,928	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,665.00000	4,722	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		29.00000	0,023	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,194.00000	1,245	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		167.00000	0,143	19.19	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		332.00000	0,365	19.19	205,130.00	562	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		850.00000	0,795	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		15.00000	0,017	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,836.00000	1,778	24.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,835.00000	2,778	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		152.00000	0,129	19.46	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		367.00000	0,401	19.46	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		803.00000	0,749	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		18.00000	0,021	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,786.00000	1,729	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,001	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,785.00000	2,728	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		18.00000	0,014	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,533.00000	1,586	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		542.00000	0,493	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		57.00000	0,065	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,487.00000	1,430	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		2.00000	0,002	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,485.00000	2,428	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		126.00000	0,107	20.00	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		441.00000	0,479	20.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		713.00000	0,660	18.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		28.00000	0,032	18.32	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,686.00000	1,629	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	0,001	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,685.00000	2,628	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		22.00000	0,017	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,387.00000	1,439	25.69	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	6.90	Call		668.00000	0,616	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		33.00000	0,038	18.28	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,637.00000	1,579	23.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	0,001	23.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		625.00000	0,574	18.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		40.00000	0,046	18.24	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,587.00000	1,529	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		2.00000	0,001	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,585.00000	2,528	28.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,565.00000	5,622	38.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,565.00000	4,622	34.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		503.00000	0,455	18.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		68.00000	0,077	18.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,437.00000	1,380	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		2.00000	0,002	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,435.00000	2,378	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,465.00000	4,522	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		359.00000	0,317	17.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		124.00000	0,139	17.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.60	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	15.40	Put		7,865.00000	7,922	46.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,140.00000	1,082	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		5.00000	0,004	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,635.00000	2,578	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,135.00000	4,078	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,115.00000	8,172	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,115.00000	5,172	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		897.00000	0,842	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		12.00000	0,014	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,385.00000	2,328	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,885.00000	3,828	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		242.00000	0,210	18.10	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		207.00000	0,232	18.10	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		16.00000	0,012	27.04	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,631.00000	1,684	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,715.00000	4,772	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		221.00000	0,191	18.37	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		236.00000	0,263	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		201.00000	0,173	18.64	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		266.00000	0,295	18.64	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		9.00000	0,007	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,024.00000	2,079	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		11.00000	0,008	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,926.00000	1,980	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		183.00000	0,157	18.91	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		298.00000	0,329	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		115.00000	0,097	20.27	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		480.00000	0,519	20.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,915.00000	4,972	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		88.00000	0,073	21.08	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		603.00000	0,645	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,165.00000	5,222	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		56.00000	0,046	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		821.00000	0,868	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,815.00000	4,872	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		8.00000	0,006	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,123.00000	2,178	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		105.00000	0,088	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		520.00000	0,560	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,865.00000	4,922	35.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		96.00000	0,080	20.81	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		561.00000	0,602	20.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		73.00000	0,060	21.62	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		688.00000	0,732	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,965.00000	5,022	35.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		3.00000	0,002	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,568.00000	2,624	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		4.00000	0,003	29.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,469.00000	2,525	29.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		5.00000	0,003	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,370.00000	2,425	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		80.00000	0,066	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		645.00000	0,688	21.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,365.00000	5,422	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2.00000	0,002	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,667.00000	2,724	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		40.00000	0,033	23.52	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,005.00000	1,055	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,315.00000	5,372	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		44.00000	0,035	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		959.00000	1,007	23.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,415.00000	5,472	37.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		37.00000	0,030	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,052.00000	1,102	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,465.00000	5,522	37.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,001	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,867.00000	2,923	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2.00000	0,001	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,767.00000	2,823	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		34.00000	0,028	24.06	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,099.00000	1,150	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,615.00000	5,672	38.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		27.00000	0,022	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,242.00000	1,294	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,115.00000	6,172	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		19.00000	0,015	26.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,484.00000	1,537	26.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,715.00000	5,772	38.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,016.00000	3,073	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		24.00000	0,019	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,339.00000	1,391	25.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,065.00000	6,122	40.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,815.00000	5,872	39.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,116.00000	3,173	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		20.00000	0,016	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,435.00000	1,488	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,665.00000	5,722	38.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,966.00000	3,023	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		25.00000	0,020	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,290.00000	1,342	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,965.00000	6,022	39.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		13.00000	0,010	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,778.00000	1,832	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		11.00000	0,009	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,876.00000	1,931	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,265.00000	6,322	40.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		8.00000	0,006	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,073.00000	2,128	28.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,465.00000	6,522	41.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,365.00000	4,422	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		6.00000	0,004	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,271.00000	2,326	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,615.00000	6,672	42.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,515.00000	4,572	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,415.00000	4,472	33.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,365.00000	6,422	41.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,265.00000	4,322	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,165.00000	4,222	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		7.00000	0,005	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,172.00000	2,227	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,415.00000	6,472	41.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,315.00000	4,372	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.69	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	11.75	Put		4,215.00000	4,272	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,115.00000	4,172	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,015.00000	4,072	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	38.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,765.00000	5,822	38.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,066.00000	3,123	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		17.00000	0,013	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,582.00000	1,635	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,865.00000	5,922	39.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,366.00000	3,422	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,266.00000	3,323	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,166.00000	3,223	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		15.00000	0,011	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,680.00000	1,733	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,915.00000	5,972	39.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,216.00000	3,273	30.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		14.00000	0,011	27.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,729.00000	1,783	27.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	39.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,015.00000	6,072	39.90	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		3,915.00000	3,972	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,815.00000	3,872	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,715.00000	3,772	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,615.00000	3,672	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.91	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,515.00000	3,572	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,416.00000	3,472	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,316.00000	3,372	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		12.00000	0,009	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,827.00000	1,881	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,165.00000	6,222	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,065.00000	4,122	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,965.00000	4,022	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,865.00000	3,922	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,765.00000	3,822	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,665.00000	3,722	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,565.00000	3,622	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		10.00000	0,008	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,975.00000	2,030	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,015.00000	5,072	35.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,001	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,917.00000	2,973	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2.00000	0,001	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,817.00000	2,873	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2.00000	0,002	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,717.00000	2,774	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		3.00000	0,002	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,618.00000	2,674	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		3.00000	0,002	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,518.00000	2,574	29.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		4.00000	0,003	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,419.00000	2,475	29.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		6.00000	0,005	29.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,221.00000	2,277	29.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.90	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,765.00000	4,822	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		5.00000	0,004	29.23	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,320.00000	2,376	29.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,905.00000	3,962	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,465.00000	3,522	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,065.00000	8,122	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,935.00000	3,878	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,015.00000	8,072	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,985.00000	3,928	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,165.00000	8,222	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,835.00000	3,778	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,265.00000	8,322	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		139.00000	0,117	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		404.00000	0,439	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		758.00000	0,704	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		23.00000	0,026	18.36	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,736.00000	1,679	23.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,001	23.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,735.00000	2,678	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,735.00000	3,678	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,315.00000	8,372	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,315.00000	6,372	40.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,685.00000	3,628	25.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,365.00000	8,422	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,635.00000	3,578	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,915.00000	7,972	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,085.00000	4,028	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,965.00000	8,022	46.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,035.00000	3,978	23.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,215.00000	8,272	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,215.00000	6,272	40.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,785.00000	3,728	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,415.00000	8,472	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,585.00000	3,528	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.60790	7.66690		18.48	646,671.50	85	39,537.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		178.00000	0,157	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		911.00000	0,949	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,483.00000	8,542	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	0,001	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,484.00000	6,543	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,517.00000	3,458	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,533.00000	8,592	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	0,001	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,534.00000	6,593	31.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,467.00000	3,408	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,633.00000	8,692	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,933.00000	8,992	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,133.00000	9,192	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,133.00000	7,192	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		28.00000	0,022	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,161.00000	3,214	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,083.00000	9,142	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,084.00000	7,142	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		29.00000	0,023	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,112.00000	3,165	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,923.00000	1,865	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		6.00000	0,007	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,918.00000	2,859	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,033.00000	9,092	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	0,000	31.88	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	14.70	Put		7,034.00000	7,092	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,833.00000	8,892	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,883.00000	8,942	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,783.00000	8,842	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		1.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,784.00000	6,842	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		482.00000	0,439	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		265.00000	0,281	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,246.00000	1,186	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		29.00000	0,028	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,220.00000	2,162	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		3.00000	0,004	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,217.00000	3,158	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,683.00000	8,742	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,684.00000	6,742	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,340.00000	1,281	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		23.00000	0,023	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,320.00000	2,261	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		3.00000	0,003	23.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,317.00000	3,258	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,583.00000	8,642	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		601.00000	0,553	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		184.00000	0,195	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,436.00000	1,377	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		19.00000	0,019	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,417.00000	3,358	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,634.00000	6,692	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		4.00000	0,003	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,137.00000	5,195	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		196.00000	0,173	21.25	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		829.00000	0,865	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		570.00000	0,523	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		203.00000	0,215	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,388.00000	1,329	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		21.00000	0,021	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,370.00000	2,311	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		3.00000	0,003	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,367.00000	3,308	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		170.00000	0,149	21.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		953.00000	0,991	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		130.00000	0,113	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,213.00000	1,255	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,934.00000	6,992	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,884.00000	6,942	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		18.00000	0,014	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,901.00000	3,956	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,834.00000	6,892	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		135.00000	0,118	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,168.00000	1,210	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,017.00000	0,960	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		50.00000	0,052	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,973.00000	1,914	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		6.00000	0,006	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,968.00000	2,909	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		162.00000	0,142	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		995.00000	1,034	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		455.00000	0,413	18.36	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		288.00000	0,305	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,171.00000	2,112	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		4.00000	0,004	22.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,167.00000	3,108	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		3.00000	0,002	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,386.00000	5,444	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		10.00000	0,007	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,393.00000	4,449	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		24.00000	0,019	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,407.00000	3,461	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		155.00000	0,136	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,038.00000	1,078	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		429.00000	0,389	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		312.00000	0,331	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,152.00000	1,093	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		35.00000	0,035	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,121.00000	2,062	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,118.00000	3,058	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,435.00000	5,494	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		10.00000	0,007	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,443.00000	4,499	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		24.00000	0,018	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,457.00000	3,510	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		148.00000	0,129	22.44	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	8.60	Put		1,081.00000	1,121	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,106.00000	1,046	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		39.00000	0,038	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,072.00000	2,013	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		5.00000	0,005	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,068.00000	3,009	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,485.00000	5,544	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		23.00000	0,017	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,506.00000	3,559	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		141.00000	0,124	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,124.00000	1,166	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,060.00000	1,003	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		43.00000	0,045	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,022.00000	1,963	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		5.00000	0,005	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,018.00000	2,959	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		2.00000	0,001	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,635.00000	5,693	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		7.00000	0,005	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,640.00000	4,697	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		21.00000	0,016	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,654.00000	3,708	30.77	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	8.80	Call		124.00000	0,108	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,257.00000	1,300	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		325.00000	0,294	19.27	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		458.00000	0,486	19.27	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		933.00000	0,877	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		66.00000	0,069	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,874.00000	1,815	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		7.00000	0,007	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,868.00000	2,809	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		309.00000	0,278	19.47	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		492.00000	0,520	19.47	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		892.00000	0,837	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		75.00000	0,079	17.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,825.00000	1,766	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		8.00000	0,008	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,818.00000	2,759	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,734.00000	5,793	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		20.00000	0,015	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,753.00000	3,807	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		114.00000	0,099	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,347.00000	1,391	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		293.00000	0,263	19.67	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		526.00000	0,555	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		852.00000	0,798	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		85.00000	0,090	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,776.00000	1,717	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		9.00000	0,009	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,768.00000	2,709	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,001	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,834.00000	5,893	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		19.00000	0,014	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,852.00000	3,906	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,001	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,034.00000	6,093	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		4.00000	0,003	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,037.00000	5,095	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		16.00000	0,012	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,049.00000	4,104	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		30.00000	0,024	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,063.00000	3,116	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,001	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,984.00000	6,043	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		5.00000	0,003	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,988.00000	5,045	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		17.00000	0,012	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,000.00000	4,054	31.50	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	7.15	Call		668.00000	0,618	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		151.00000	0,160	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,532.00000	1,473	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		15.00000	0,015	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,519.00000	2,460	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,001	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,934.00000	5,993	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		18.00000	0,013	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,951.00000	4,005	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		32.00000	0,025	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,965.00000	3,017	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		97.00000	0,084	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,530.00000	1,576	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		239.00000	0,213	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		672.00000	0,705	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		702.00000	0,651	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		135.00000	0,143	17.90	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,581.00000	1,522	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		14.00000	0,014	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,569.00000	2,510	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	0,002	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,784.00000	5,843	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		19.00000	0,015	31.16	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	11.45	Put		3,802.00000	3,857	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		278.00000	0,250	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		561.00000	0,592	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		813.00000	0,759	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		96.00000	0,101	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,727.00000	1,668	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		10.00000	0,010	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,718.00000	2,659	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		2.00000	0,001	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,685.00000	5,743	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		7.00000	0,005	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,690.00000	4,747	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		21.00000	0,015	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,704.00000	3,757	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		110.00000	0,095	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,393.00000	1,437	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		119.00000	0,103	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,302.00000	1,345	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		3.00000	0,002	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,336.00000	5,394	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		11.00000	0,008	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,344.00000	4,400	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		105.00000	0,091	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,438.00000	1,483	24.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		775.00000	0,722	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		108.00000	0,114	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,678.00000	1,619	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		11.00000	0,011	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,001	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,535.00000	5,593	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		22.00000	0,017	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,555.00000	3,609	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		90.00000	0,077	24.82	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,623.00000	1,669	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		634.00000	0,585	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		167.00000	0,177	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,484.00000	1,425	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		17.00000	0,017	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,469.00000	2,410	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	0,002	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		14.00000	0,010	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,197.00000	4,252	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		87.00000	0,074	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,670.00000	1,716	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		101.00000	0,087	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,484.00000	1,529	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		539.00000	0,494	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		222.00000	0,236	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,833.00000	7,892	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,001	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,334.00000	6,393	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		6.00000	0,004	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,839.00000	4,896	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		25.00000	0,019	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,358.00000	3,411	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,199.00000	1,139	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		32.00000	0,031	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,668.00000	2,609	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,167.00000	4,108	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,083.00000	8,142	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	0,001	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,584.00000	6,643	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		22.00000	0,016	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,605.00000	3,658	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		206.00000	0,182	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		789.00000	0,824	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		974.00000	0,918	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		57.00000	0,060	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,419.00000	2,360	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	23.79	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	3.75	Call		3,917.00000	3,858	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		84.00000	0,071	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,717.00000	1,763	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		404.00000	0,365	18.48	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		337.00000	0,357	18.48	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		8.00000	0,006	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,591.00000	4,648	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		13.00000	0,009	31.32	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,246.00000	4,301	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		94.00000	0,080	24.62	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,577.00000	1,622	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		81.00000	0,069	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,764.00000	1,811	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		381.00000	0,346	18.68	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		364.00000	0,388	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		9.00000	0,006	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,542.00000	4,598	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		68.00000	0,057	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,001.00000	2,049	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		73.00000	0,062	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,906.00000	1,954	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		361.00000	0,327	18.87	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		394.00000	0,419	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		66.00000	0,055	26.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,049.00000	2,097	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		70.00000	0,059	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,953.00000	2,001	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		75.00000	0,064	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,858.00000	1,906	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		343.00000	0,310	19.07	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		426.00000	0,452	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		5.00000	0,004	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,888.00000	4,946	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		227.00000	0,202	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		710.00000	0,744	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		4.00000	0,003	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,087.00000	5,145	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		31.00000	0,025	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,014.00000	3,067	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		33.00000	0,026	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,916.00000	2,968	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		36.00000	0,029	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,819.00000	2,871	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		187.00000	0,165	21.45	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		870.00000	0,907	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		5.00000	0,003	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,938.00000	4,995	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		35.00000	0,027	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,868.00000	2,919	28.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		37.00000	0,030	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,770.00000	2,822	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		216.00000	0,192	20.85	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		749.00000	0,784	20.85	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		6.00000	0,004	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,789.00000	4,846	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		38.00000	0,031	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,721.00000	2,773	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		41.00000	0,033	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,624.00000	2,675	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		44.00000	0,036	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,527.00000	2,578	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		48.00000	0,039	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,431.00000	2,481	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		52.00000	0,042	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,335.00000	2,384	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		56.00000	0,046	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,239.00000	2,288	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		61.00000	0,050	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,144.00000	2,192	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		251.00000	0,224	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		634.00000	0,666	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		9.00000	0,006	31.14	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,492.00000	4,548	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		78.00000	0,066	25.61	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		1,811.00000	1,858	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		6.00000	0,005	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,739.00000	4,797	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		40.00000	0,032	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,673.00000	2,724	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		43.00000	0,035	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,576.00000	2,627	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		46.00000	0,038	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,479.00000	2,530	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		54.00000	0,044	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,287.00000	2,336	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		58.00000	0,048	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,191.00000	2,240	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		63.00000	0,053	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,096.00000	2,145	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		264.00000	0,237	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		597.00000	0,629	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		50.00000	0,041	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,383.00000	2,433	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,033.00000	8,092	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,967.00000	3,908	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,001	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,084.00000	6,143	30.34	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	11.75	Call		15.00000	0,011	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,098.00000	4,153	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,133.00000	8,192	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,001	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,134.00000	6,193	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		14.00000	0,010	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,147.00000	4,202	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,867.00000	3,808	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,283.00000	8,342	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,001	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,284.00000	6,343	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		12.00000	0,008	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,295.00000	4,350	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,717.00000	3,658	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,183.00000	8,242	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,001	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,184.00000	6,243	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,817.00000	3,758	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.34	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	17.50	Put		9,833.00000	9,892	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,233.00000	8,292	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	0,001	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,234.00000	6,293	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,767.00000	3,708	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,333.00000	8,392	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,667.00000	3,608	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,383.00000	8,442	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,001	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,384.00000	6,443	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		738.00000	0,686	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		121.00000	0,128	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,629.00000	1,570	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		12.00000	0,012	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,619.00000	2,560	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,617.00000	3,558	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,933.00000	7,992	33.34	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	3.60	Call		4,067.00000	4,008	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,983.00000	8,042	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,017.00000	3,958	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,433.00000	8,492	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	0,001	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,434.00000	6,493	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,567.00000	3,508	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.73850	7.79910		18.74	0.00	0	5,713.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		9.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,060.00000	8,113	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		22.00000	0,015	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,073.00000	6,127	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		51.00000	0,041	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,102.00000	4,153	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		130.00000	0,112	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,181.00000	2,224	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,058.00000	1,001	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		109.00000	0,113	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,963.00000	1,904	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		14.00000	0,016	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,953.00000	2,892	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		4.00000	0,004	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,950.00000	3,889	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		9.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,010.00000	8,063	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		23.00000	0,016	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,024.00000	6,078	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		52.00000	0,042	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,053.00000	4,104	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		134.00000	0,115	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,135.00000	2,177	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		493.00000	0,451	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		494.00000	0,513	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,096.00000	1,040	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		97.00000	0,102	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,011.00000	1,952	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		12.00000	0,014	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,003.00000	2,942	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,004	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,000.00000	3,939	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		474.00000	0,433	19.22	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		525.00000	0,545	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		9.00000	0,001	29.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,110.00000	8,163	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		22.00000	0,014	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,123.00000	6,176	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		50.00000	0,040	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,151.00000	4,202	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		126.00000	0,108	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,227.00000	2,270	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		456.00000	0,416	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		557.00000	0,578	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,020.00000	0,964	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		121.00000	0,126	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,915.00000	1,855	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		16.00000	0,017	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,903.00000	2,842	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,900.00000	3,839	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		8.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,159.00000	8,213	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		21.00000	0,014	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,172.00000	6,226	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		49.00000	0,039	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,200.00000	4,251	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		122.00000	0,105	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,273.00000	2,317	25.83	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	13/09/2010	Foreign Exchange Future	7.95	Call		439.00000	0,400	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		590.00000	0,612	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		983.00000	0,927	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		134.00000	0,139	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,867.00000	1,807	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		18.00000	0,019	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,853.00000	2,792	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,850.00000	3,789	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		8.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,259.00000	8,313	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		20.00000	0,012	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,271.00000	6,324	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		46.00000	0,037	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,297.00000	4,349	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		116.00000	0,099	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,367.00000	2,411	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		406.00000	0,369	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		657.00000	0,681	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		911.00000	0,857	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		162.00000	0,169	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,771.00000	1,712	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		22.00000	0,024	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,754.00000	2,693	22.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		5.00000	0,005	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,750.00000	3,689	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		8.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,309.00000	8,363	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		20.00000	0,012	32.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,321.00000	6,374	32.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		45.00000	0,036	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,346.00000	4,398	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		113.00000	0,096	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,414.00000	2,458	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		391.00000	0,355	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		692.00000	0,717	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		877.00000	0,823	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		178.00000	0,185	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,724.00000	1,664	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		25.00000	0,026	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,704.00000	2,643	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		5.00000	0,005	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,700.00000	3,640	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		7.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,358.00000	8,413	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		19.00000	0,011	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,370.00000	6,423	32.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		44.00000	0,035	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,395.00000	4,447	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		110.00000	0,093	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,461.00000	2,505	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		377.00000	0,341	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		728.00000	0,753	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		844.00000	0,790	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		195.00000	0,202	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,677.00000	1,617	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		28.00000	0,029	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,655.00000	2,594	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,650.00000	3,590	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,002	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		7.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,508.00000	8,563	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		18.00000	0,009	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,519.00000	6,571	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		41.00000	0,033	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,542.00000	4,595	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		101.00000	0,086	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,602.00000	2,648	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		749.00000	0,697	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		250.00000	0,259	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,537.00000	1,477	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		38.00000	0,039	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,506.00000	2,445	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		7.00000	0,007	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,501.00000	3,440	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		7.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,458.00000	8,513	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		18.00000	0,010	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,469.00000	6,522	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		42.00000	0,034	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,493.00000	4,546	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		104.00000	0,088	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,555.00000	2,600	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		350.00000	0,316	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		801.00000	0,828	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		780.00000	0,727	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		231.00000	0,239	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,583.00000	1,523	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		34.00000	0,035	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,555.00000	2,494	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		6.00000	0,006	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,551.00000	3,490	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		6.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,607.00000	8,663	29.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		17.00000	0,008	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,618.00000	6,670	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		40.00000	0,031	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,641.00000	4,693	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		96.00000	0,081	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,697.00000	2,743	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		314.00000	0,282	21.00	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		915.00000	0,944	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		691.00000	0,639	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		292.00000	0,301	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,445.00000	1,385	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		46.00000	0,047	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,407.00000	2,346	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		8.00000	0,008	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,401.00000	3,340	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,002	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		337.00000	0,304	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		838.00000	0,866	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		10.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,911.00000	7,963	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		24.00000	0,018	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,925.00000	5,980	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		54.00000	0,045	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,955.00000	4,007	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		141.00000	0,122	25.22	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	9.70	Put		2,042.00000	2,084	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		537.00000	0,490	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		438.00000	0,452	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,181.00000	1,119	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		82.00000	0,081	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,110.00000	2,049	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		11.00000	0,011	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,102.00000	3,041	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		3.00000	0,003	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,100.00000	4,039	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		9.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,960.00000	8,013	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		23.00000	0,017	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,974.00000	6,029	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		53.00000	0,043	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,004.00000	4,055	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		137.00000	0,119	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,088.00000	2,131	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		514.00000	0,470	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		465.00000	0,482	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,138.00000	1,079	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		89.00000	0,091	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,061.00000	2,001	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		12.00000	0,013	19.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,052.00000	2,991	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,050.00000	3,989	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		8.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,209.00000	8,263	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		21.00000	0,013	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,222.00000	6,275	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		47.00000	0,038	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,248.00000	4,300	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		119.00000	0,102	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,320.00000	2,364	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		422.00000	0,384	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		623.00000	0,646	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		947.00000	0,891	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		148.00000	0,153	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,819.00000	1,759	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		20.00000	0,021	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,804.00000	2,743	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		5.00000	0,005	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,800.00000	3,739	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		7.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,408.00000	8,463	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		19.00000	0,010	32.44	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,420.00000	6,472	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		43.00000	0,034	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,444.00000	4,496	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		107.00000	0,091	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,508.00000	2,553	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		363.00000	0,328	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		764.00000	0,790	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		811.00000	0,758	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		212.00000	0,220	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,630.00000	1,570	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		31.00000	0,032	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,605.00000	2,544	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		6.00000	0,006	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,600.00000	3,540	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,002	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		7.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,558.00000	8,613	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		18.00000	0,009	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,569.00000	6,621	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		40.00000	0,032	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,591.00000	4,644	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		98.00000	0,083	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,649.00000	2,695	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		325.00000	0,293	20.84	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		876.00000	0,905	20.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		719.00000	0,668	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		270.00000	0,280	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,491.00000	1,431	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		42.00000	0,043	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,456.00000	2,395	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		7.00000	0,007	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,451.00000	3,390	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,002	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		175.00000	0,154	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,676.00000	1,716	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		191.00000	0,168	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,542.00000	1,580	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,033.00000	1,065	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		282.00000	0,253	21.49	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,156.00000	1,189	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		255.00000	0,227	21.98	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.87070	7.93150		19.04	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		28.00000	0,021	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,047.00000	8,100	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		50.00000	0,041	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,069.00000	6,120	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		94.00000	0,080	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,113.00000	4,159	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		202.00000	0,178	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,221.00000	2,257	24.81	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	13/12/2010	Foreign Exchange Future	7.95	Call		587.00000	0,543	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		606.00000	0,622	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,139.00000	1,083	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		158.00000	0,162	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,009.00000	1,946	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		28.00000	0,025	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,989.00000	2,928	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		8.00000	0,007	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,983.00000	3,922	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		407.00000	0,371	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,026.00000	1,050	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		27.00000	0,021	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,096.00000	8,150	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		49.00000	0,040	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,118.00000	6,169	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		92.00000	0,078	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,161.00000	4,207	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		197.00000	0,174	24.92	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,266.00000	2,303	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,104.00000	1,048	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		173.00000	0,177	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,962.00000	1,899	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		31.00000	0,028	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,940.00000	2,879	22.39	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	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,008	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,934.00000	3,873	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,002	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		27.00000	0,020	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,146.00000	8,199	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		48.00000	0,039	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,167.00000	6,218	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		90.00000	0,077	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,209.00000	4,256	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		193.00000	0,170	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,312.00000	2,349	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		551.00000	0,509	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		670.00000	0,688	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,069.00000	1,014	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		188.00000	0,193	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,915.00000	1,852	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		34.00000	0,031	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,890.00000	2,829	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		9.00000	0,008	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,884.00000	3,823	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,002	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		26.00000	0,020	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,195.00000	8,249	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		48.00000	0,039	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,217.00000	6,268	32.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		88.00000	0,075	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,257.00000	4,304	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		188.00000	0,166	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,357.00000	2,395	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		534.00000	0,493	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		703.00000	0,722	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,035.00000	0,981	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		204.00000	0,210	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,868.00000	1,806	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		37.00000	0,035	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,841.00000	2,780	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,009	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,834.00000	3,773	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,002	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		569.00000	0,526	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		638.00000	0,655	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		25.00000	0,019	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,244.00000	8,298	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		47.00000	0,038	32.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,266.00000	6,317	32.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		87.00000	0,074	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,306.00000	4,353	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		184.00000	0,162	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,403.00000	2,441	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		518.00000	0,477	19.87	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		737.00000	0,756	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,003.00000	0,948	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		222.00000	0,227	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,822.00000	1,760	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		41.00000	0,039	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,792.00000	2,730	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		11.00000	0,009	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,784.00000	3,723	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,002	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		25.00000	0,019	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,294.00000	8,348	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		46.00000	0,037	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,315.00000	6,366	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		85.00000	0,072	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,354.00000	4,401	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		180.00000	0,158	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,449.00000	2,487	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		502.00000	0,462	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		771.00000	0,791	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		970.00000	0,917	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		239.00000	0,246	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,776.00000	1,714	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		45.00000	0,043	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,742.00000	2,681	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		11.00000	0,010	21.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,734.00000	3,673	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,002	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		24.00000	0,018	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,343.00000	8,397	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		45.00000	0,037	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,364.00000	6,416	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		84.00000	0,071	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,403.00000	4,450	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		176.00000	0,154	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,495.00000	2,533	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		487.00000	0,447	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		806.00000	0,826	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		939.00000	0,886	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		258.00000	0,265	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,731.00000	1,668	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		50.00000	0,047	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,693.00000	2,632	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		12.00000	0,011	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,684.00000	3,624	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	0,003	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		22.00000	0,017	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,541.00000	8,596	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		43.00000	0,034	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,562.00000	6,613	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		78.00000	0,066	30.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,597.00000	4,645	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		161.00000	0,141	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,680.00000	2,720	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		432.00000	0,395	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		951.00000	0,974	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		823.00000	0,771	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		342.00000	0,350	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,552.00000	1,490	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		71.00000	0,069	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,496.00000	2,434	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		15.00000	0,013	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,486.00000	3,425	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,004	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		23.00000	0,017	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,492.00000	8,546	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		43.00000	0,035	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,512.00000	6,564	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		80.00000	0,067	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,549.00000	4,596	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		164.00000	0,144	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,633.00000	2,673	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		445.00000	0,407	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		914.00000	0,936	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		850.00000	0,799	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		319.00000	0,328	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	6.40	Call		1,596.00000	1,534	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		65.00000	0,063	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,545.00000	2,483	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		14.00000	0,012	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,535.00000	3,474	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,003	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		396.00000	0,360	21.12	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,065.00000	1,089	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		22.00000	0,016	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,591.00000	8,645	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		42.00000	0,034	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,611.00000	6,663	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		77.00000	0,065	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,646.00000	4,694	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		158.00000	0,138	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,727.00000	2,767	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		419.00000	0,383	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		988.00000	1,012	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		795.00000	0,745	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		364.00000	0,374	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,508.00000	1,446	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		77.00000	0,075	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,447.00000	2,385	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		16.00000	0,014	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,436.00000	3,375	24.70	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	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,004	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		473.00000	0,433	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		842.00000	0,862	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		29.00000	0,023	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,948.00000	8,002	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		51.00000	0,042	32.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,970.00000	6,021	32.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		97.00000	0,083	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,016.00000	4,062	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		211.00000	0,187	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,130.00000	2,166	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		627.00000	0,581	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		546.00000	0,560	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,215.00000	1,156	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		134.00000	0,135	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,105.00000	2,041	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		24.00000	0,020	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,088.00000	3,028	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		7.00000	0,007	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,083.00000	4,022	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,001	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		29.00000	0,022	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,998.00000	8,051	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		51.00000	0,042	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,020.00000	6,071	32.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		95.00000	0,081	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,064.00000	4,110	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		207.00000	0,183	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,176.00000	2,212	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		606.00000	0,562	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		575.00000	0,591	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,175.00000	1,119	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		144.00000	0,148	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,056.00000	1,994	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		25.00000	0,023	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,039.00000	2,978	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,007	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,033.00000	3,972	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		24.00000	0,018	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,393.00000	8,447	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		45.00000	0,036	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,414.00000	6,465	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		82.00000	0,070	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,451.00000	4,499	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		172.00000	0,151	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,541.00000	2,580	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		909.00000	0,856	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		278.00000	0,285	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,685.00000	1,623	17.70	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	13/12/2010	Foreign Exchange Future	6.30	Put		54.00000	0,052	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,644.00000	2,582	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		13.00000	0,011	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,635.00000	3,574	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,003	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		23.00000	0,018	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,442.00000	8,497	34.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		44.00000	0,036	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,463.00000	6,515	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		81.00000	0,068	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,500.00000	4,547	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		168.00000	0,147	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,587.00000	2,626	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		458.00000	0,420	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		877.00000	0,899	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		879.00000	0,827	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		298.00000	0,306	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,640.00000	1,578	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		59.00000	0,057	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,594.00000	2,533	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		13.00000	0,012	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,585.00000	3,524	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,003	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		36.00000	0,028	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,155.00000	7,207	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	13/12/2010	Foreign Exchange Future	13.05	Call		64.00000	0,054	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,183.00000	5,233	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		127.00000	0,110	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,246.00000	3,289	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		309.00000	0,279	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,428.00000	1,458	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,882.00000	4,821	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,470.00000	1,500	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		301.00000	0,271	22.51	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.16860	12.16780		15.39	3,285,522.00	270	13,968.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,832.00000	9,831	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,832.00000	7,831	35.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,832.00000	5,831	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,002	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,834.00000	3,833	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		37.00000	0,031	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,869.00000	1,862	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		108.00000	0,100	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		940.00000	0,931	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		395.00000	0,393	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		227.00000	0,224	15.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,186.00000	1,186	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		18.00000	0,017	15.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,171.00000	2,172	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		3.00000	0,003	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,982.00000	9,981	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,982.00000	7,981	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,982.00000	5,981	29.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		2.00000	0,001	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,984.00000	3,982	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		31.00000	0,026	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,013.00000	2,007	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		90.00000	0,082	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,072.00000	1,063	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		319.00000	0,315	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		301.00000	0,296	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,043.00000	1,041	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		25.00000	0,022	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,022.00000	2,023	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		4.00000	0,004	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,932.00000	9,931	35.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,932.00000	7,931	35.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,932.00000	5,931	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		2.00000	0,001	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,934.00000	3,932	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		34.00000	0,028	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,966.00000	1,959	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		96.00000	0,088	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,028.00000	1,019	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		341.00000	0,339	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		273.00000	0,270	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,089.00000	1,089	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		21.00000	0,020	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,072.00000	2,072	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		4.00000	0,003	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,019.00000	3,019	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,332.00000	9,331	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,332.00000	7,331	33.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,182.00000	9,181	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,182.00000	7,181	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,000	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,183.00000	5,181	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		5.00000	0,004	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,187.00000	3,185	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		72.00000	0,064	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,254.00000	1,245	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		246.00000	0,240	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		428.00000	0,421	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		865.00000	0,863	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		47.00000	0,044	14.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,824.00000	1,824	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		6.00000	0,005	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,819.00000	2,820	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,001	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,032.00000	9,031	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,032.00000	7,031	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,033.00000	5,032	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		7.00000	0,005	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,039.00000	3,036	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		85.00000	0,077	19.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,117.00000	1,108	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		299.00000	0,294	15.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		331.00000	0,325	15.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		998.00000	0,996	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		30.00000	0,027	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,972.00000	1,973	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		4.00000	0,004	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,969.00000	2,969	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,082.00000	9,081	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,082.00000	7,081	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,083.00000	5,082	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		6.00000	0,005	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,088.00000	3,086	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		80.00000	0,072	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,162.00000	1,153	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		280.00000	0,275	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		362.00000	0,356	15.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		953.00000	0,951	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		35.00000	0,032	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,923.00000	1,923	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		5.00000	0,004	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,919.00000	2,920	24.38	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	9.25	Put		1.00000	0,001	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,232.00000	9,231	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,232.00000	7,231	33.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,000	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,233.00000	5,231	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		5.00000	0,004	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,237.00000	3,235	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		68.00000	0,060	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,300.00000	1,291	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		230.00000	0,224	16.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		462.00000	0,455	16.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		823.00000	0,820	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		55.00000	0,051	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,774.00000	1,775	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		6.00000	0,006	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,769.00000	2,770	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,001	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,482.00000	9,481	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,482.00000	7,481	34.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,632.00000	9,631	35.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,632.00000	7,631	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,882.00000	9,881	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,882.00000	7,881	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,882.00000	5,881	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,002	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,884.00000	3,883	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		102.00000	0,093	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		984.00000	0,974	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		367.00000	0,366	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		249.00000	0,247	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,137.00000	1,137	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		19.00000	0,018	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,121.00000	2,122	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		3.00000	0,003	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,782.00000	9,781	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,782.00000	7,781	35.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,732.00000	9,731	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,732.00000	7,731	35.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,682.00000	9,681	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,682.00000	7,681	34.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,582.00000	9,581	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,582.00000	7,581	34.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,432.00000	9,431	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,432.00000	7,431	34.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,382.00000	9,381	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,382.00000	7,381	34.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,282.00000	9,281	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,282.00000	7,281	33.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,000	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,283.00000	5,281	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		5.00000	0,004	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,287.00000	3,285	24.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		64.00000	0,057	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,346.00000	1,338	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		216.00000	0,209	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		498.00000	0,490	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		781.00000	0,779	14.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		63.00000	0,060	14.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,725.00000	1,725	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		7.00000	0,006	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,719.00000	2,720	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,001	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,132.00000	9,131	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,132.00000	7,131	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,000	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,133.00000	5,131	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,133.00000	4,132	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		6.00000	0,005	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,138.00000	3,136	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		25.00000	0,021	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,157.00000	2,152	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		76.00000	0,068	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,208.00000	1,199	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		262.00000	0,257	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		394.00000	0,388	15.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		909.00000	0,906	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		41.00000	0,037	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,873.00000	1,874	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		5.00000	0,005	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,869.00000	2,870	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,001	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		35.00000	0,029	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,917.00000	1,910	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,732.00000	5,731	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,733.00000	4,732	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,002	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,734.00000	3,733	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		10.00000	0,009	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,742.00000	2,740	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		41.00000	0,034	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,773.00000	1,765	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		122.00000	0,114	18.11	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		854.00000	0,845	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		454.00000	0,452	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		186.00000	0,183	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,283.00000	1,283	16.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		15.00000	0,014	16.01	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	9.90	Call		2,271.00000	2,271	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		3.00000	0,002	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,482.00000	5,481	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	0,001	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,483.00000	4,482	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	0,003	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,485.00000	3,484	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		15.00000	0,012	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,497.00000	2,493	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		52.00000	0,045	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,534.00000	1,526	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		167.00000	0,159	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		649.00000	0,640	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		625.00000	0,622	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		107.00000	0,103	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,527.00000	1,528	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		9.00000	0,009	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,520.00000	2,520	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2.00000	0,001	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,582.00000	5,581	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,583.00000	4,582	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		3.00000	0,002	24.79	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	15.75	Put		3,585.00000	3,583	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		13.00000	0,011	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,595.00000	2,592	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		47.00000	0,040	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,629.00000	1,621	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		147.00000	0,139	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		729.00000	0,720	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		553.00000	0,550	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		135.00000	0,131	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,429.00000	1,430	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		11.00000	0,011	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,420.00000	2,421	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2.00000	0,002	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,382.00000	5,381	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,383.00000	4,382	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		4.00000	0,003	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,386.00000	3,384	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		17.00000	0,014	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,399.00000	2,395	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		58.00000	0,050	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,440.00000	1,431	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		189.00000	0,182	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		571.00000	0,563	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		701.00000	0,698	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		83.00000	0,079	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,626.00000	1,626	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		8.00000	0,007	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,619.00000	2,620	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,001	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,682.00000	5,681	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,683.00000	4,682	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		3.00000	0,002	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,685.00000	3,683	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		11.00000	0,009	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,693.00000	2,690	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		43.00000	0,036	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,725.00000	1,717	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		130.00000	0,121	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		812.00000	0,802	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		486.00000	0,483	15.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		168.00000	0,164	15.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,331.00000	1,332	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		13.00000	0,013	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,320.00000	2,321	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2.00000	0,002	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,782.00000	5,781	29.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,783.00000	4,782	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,002	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,784.00000	3,783	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		10.00000	0,008	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,792.00000	2,789	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		39.00000	0,032	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,821.00000	1,813	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		115.00000	0,106	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		897.00000	0,887	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		424.00000	0,422	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		206.00000	0,203	15.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,234.00000	1,234	15.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		16.00000	0,015	15.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,221.00000	2,222	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		3.00000	0,003	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,632.00000	5,631	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,633.00000	4,632	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		3.00000	0,002	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,635.00000	3,633	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		12.00000	0,010	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,644.00000	2,641	23.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		45.00000	0,038	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,677.00000	1,669	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		138.00000	0,130	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		770.00000	0,761	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		519.00000	0,516	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		151.00000	0,147	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,380.00000	1,381	16.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		12.00000	0,012	16.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,370.00000	2,371	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2.00000	0,002	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,532.00000	5,531	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,533.00000	4,532	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,003	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,535.00000	3,534	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		14.00000	0,011	23.37	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,546.00000	2,542	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		49.00000	0,042	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,581.00000	1,573	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		156.00000	0,149	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		688.00000	0,680	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		588.00000	0,585	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		120.00000	0,116	15.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,478.00000	1,479	17.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		10.00000	0,010	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,470.00000	2,471	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2.00000	0,002	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,432.00000	5,431	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,433.00000	4,432	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		4.00000	0,003	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,436.00000	3,434	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		16.00000	0,013	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,448.00000	2,444	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		55.00000	0,047	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,487.00000	1,478	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		178.00000	0,170	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		610.00000	0,601	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		662.00000	0,659	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		94.00000	0,090	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,577.00000	1,577	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		9.00000	0,008	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,570.00000	2,570	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2.00000	0,001	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,000	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,333.00000	5,331	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,333.00000	4,332	26.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		4.00000	0,004	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,336.00000	3,335	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		19.00000	0,016	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,351.00000	2,347	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		202.00000	0,195	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		534.00000	0,526	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		741.00000	0,738	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		73.00000	0,069	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,675.00000	1,676	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		7.00000	0,007	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,669.00000	2,670	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,001	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		61.00000	0,053	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,393.00000	1,384	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,432.00000	8,431	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,432.00000	6,431	31.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,568.00000	3,569	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,332.00000	8,331	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,332.00000	6,331	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,668.00000	3,669	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,382.00000	8,381	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,382.00000	6,381	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,618.00000	3,619	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,632.00000	8,631	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,632.00000	6,631	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,368.00000	3,369	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,732.00000	8,731	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,732.00000	6,731	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,268.00000	3,269	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,682.00000	8,681	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,682.00000	6,681	32.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,318.00000	3,319	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,782.00000	8,781	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,782.00000	6,781	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,218.00000	3,219	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,932.00000	8,931	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,932.00000	6,931	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,933.00000	4,932	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		8.00000	0,006	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,940.00000	2,937	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,069.00000	3,069	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,982.00000	8,981	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	32.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,982.00000	6,981	32.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,983.00000	4,982	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		7.00000	0,006	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,989.00000	2,987	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	35.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,882.00000	8,881	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	32.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,882.00000	6,881	32.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,001	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,883.00000	4,882	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		8.00000	0,007	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,890.00000	2,888	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,118.00000	3,119	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,182.00000	8,181	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,182.00000	6,181	30.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,183.00000	4,182	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		23.00000	0,019	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,205.00000	2,200	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,818.00000	3,819	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,218.00000	4,219	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,168.00000	3,169	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,168.00000	4,169	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.07	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		4,318.00000	4,319	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,118.00000	4,119	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,482.00000	8,481	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,482.00000	6,481	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,518.00000	3,519	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,018.00000	4,019	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,032.00000	8,031	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,032.00000	6,031	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		2.00000	0,001	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,034.00000	4,032	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		29.00000	0,024	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,061.00000	2,055	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,968.00000	3,969	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,282.00000	8,281	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	30.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,282.00000	6,281	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,283.00000	4,282	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		20.00000	0,017	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,302.00000	2,298	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,718.00000	3,719	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,532.00000	8,531	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,532.00000	6,531	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,468.00000	3,469	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,232.00000	8,231	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,232.00000	6,231	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,233.00000	4,232	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		22.00000	0,018	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,254.00000	2,249	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,768.00000	3,769	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,582.00000	8,581	35.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	31.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,582.00000	6,581	31.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,418.00000	3,419	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.37370	12.37320		16.42	123,737.00	10	12,383.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,678.00000	9,677	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		3.00000	0,003	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,680.00000	7,679	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,977.00000	9,976	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,979.00000	7,978	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,478.00000	9,477	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	0,003	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,480.00000	7,479	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		10.00000	0,010	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,487.00000	5,486	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		58.00000	0,059	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,535.00000	3,535	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,328.00000	9,327	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	0,003	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,330.00000	7,329	26.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		12.00000	0,012	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,339.00000	5,338	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		63.00000	0,064	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,390.00000	3,390	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,228.00000	9,227	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	0,003	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,230.00000	7,229	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		227.00000	0,222	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,454.00000	1,448	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		456.00000	0,444	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		683.00000	0,670	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,812.00000	1,810	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		39.00000	0,036	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,785.00000	2,785	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		12.00000	0,011	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,028.00000	9,027	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		4.00000	0,003	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,031.00000	7,029	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,078.00000	9,077	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		4.00000	0,003	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,081.00000	7,079	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		509.00000	0,496	16.69	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		586.00000	0,572	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,079.00000	1,069	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		156.00000	0,145	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,953.00000	1,952	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		30.00000	0,028	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,933.00000	2,934	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		10.00000	0,010	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,528.00000	9,527	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		10.00000	0,009	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,537.00000	5,535	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		56.00000	0,058	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,583.00000	3,584	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		1.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,728.00000	9,726	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		3.00000	0,003	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,730.00000	7,729	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		8.00000	0,008	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,735.00000	5,734	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,877.00000	9,876	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		3.00000	0,002	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,880.00000	7,878	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		592.00000	0,580	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		469.00000	0,456	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,234.00000	1,228	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		111.00000	0,104	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,145.00000	2,145	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		22.00000	0,021	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,927.00000	9,926	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		3.00000	0,002	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,930.00000	7,928	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,192.00000	1,186	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		119.00000	0,112	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,096.00000	2,096	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		23.00000	0,022	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,827.00000	9,826	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		3.00000	0,003	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,830.00000	7,829	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		156.00000	0,155	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,983.00000	1,981	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		297.00000	0,289	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,124.00000	1,115	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		616.00000	0,605	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		443.00000	0,431	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,276.00000	1,271	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		103.00000	0,097	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,194.00000	2,194	17.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		21.00000	0,020	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,777.00000	9,776	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	0,007	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,784.00000	5,783	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		49.00000	0,051	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,826.00000	3,827	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,628.00000	9,627	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,003	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,630.00000	7,629	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,578.00000	9,577	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,003	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,580.00000	7,579	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		9.00000	0,009	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,586.00000	5,585	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		55.00000	0,056	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,632.00000	3,632	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,428.00000	9,427	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	0,003	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,430.00000	7,429	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		11.00000	0,011	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,438.00000	5,437	25.19	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	15.80	Call		59.00000	0,061	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,486.00000	3,487	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		840.00000	0,829	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		267.00000	0,255	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,628.00000	1,625	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		55.00000	0,051	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,587.00000	2,588	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		14.00000	0,014	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,378.00000	9,377	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	0,003	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,380.00000	7,379	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,278.00000	9,277	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	0,003	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,280.00000	7,279	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		220.00000	0,215	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,497.00000	1,491	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		938.00000	0,927	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		215.00000	0,203	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,765.00000	1,763	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		42.00000	0,039	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,178.00000	9,177	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	0,003	26.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,180.00000	7,179	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		8.00000	0,008	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,685.00000	5,684	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		23.00000	0,023	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,700.00000	4,699	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		52.00000	0,053	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,729.00000	3,729	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		91.00000	0,092	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,768.00000	2,768	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		234.00000	0,229	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,411.00000	1,405	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		473.00000	0,460	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		650.00000	0,636	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,007.00000	0,996	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		184.00000	0,172	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,859.00000	1,857	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		36.00000	0,033	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,834.00000	2,835	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		11.00000	0,011	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		152.00000	0,150	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,029.00000	2,026	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	0,005	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,232.00000	6,231	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		35.00000	0,036	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,262.00000	4,262	25.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		66.00000	0,068	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,293.00000	3,294	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		668.00000	0,656	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		395.00000	0,382	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,362.00000	1,357	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		89.00000	0,083	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		6.00000	0,005	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,133.00000	6,131	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		342.00000	0,332	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		969.00000	0,958	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		722.00000	0,710	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		349.00000	0,336	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,449.00000	1,445	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		76.00000	0,071	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,390.00000	2,390	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		17.00000	0,016	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		7.00000	0,007	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,834.00000	5,833	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		19.00000	0,020	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,846.00000	4,846	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		48.00000	0,050	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,875.00000	3,876	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		84.00000	0,084	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,911.00000	2,910	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		213.00000	0,208	20.10	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	13.70	Put		1,540.00000	1,534	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		424.00000	0,412	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		751.00000	0,738	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		904.00000	0,894	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		231.00000	0,220	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,719.00000	1,717	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		46.00000	0,043	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,686.00000	2,686	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		13.00000	0,012	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		810.00000	0,798	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		287.00000	0,274	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,582.00000	1,579	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		59.00000	0,055	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,538.00000	2,538	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		15.00000	0,014	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		12.00000	0,012	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,289.00000	5,288	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		33.00000	0,035	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,310.00000	4,311	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		307.00000	0,299	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,084.00000	1,075	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		642.00000	0,630	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		419.00000	0,406	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,243.00000	2,243	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		20.00000	0,019	17.34	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	18.55	Call		6.00000	0,005	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,183.00000	6,181	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		36.00000	0,038	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,213.00000	4,214	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		68.00000	0,069	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,245.00000	3,245	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		171.00000	0,168	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,848.00000	1,844	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		330.00000	0,321	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,007.00000	0,997	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		694.00000	0,683	16.05	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		371.00000	0,359	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,405.00000	1,401	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		82.00000	0,077	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,341.00000	2,341	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		18.00000	0,017	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		6.00000	0,005	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,083.00000	6,081	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		15.00000	0,015	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,092.00000	5,091	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		40.00000	0,042	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,117.00000	4,118	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		72.00000	0,073	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,149.00000	3,149	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		354.00000	0,344	18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		931.00000	0,920	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		750.00000	0,739	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		327.00000	0,315	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,493.00000	1,489	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		70.00000	0,065	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,439.00000	2,440	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		16.00000	0,016	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		367.00000	0,357	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		894.00000	0,883	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		780.00000	0,768	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		307.00000	0,294	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,489.00000	2,489	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		16.00000	0,015	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		7.00000	0,006	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,884.00000	5,882	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		19.00000	0,019	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,896.00000	4,895	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		47.00000	0,048	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,924.00000	3,924	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		81.00000	0,082	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,958.00000	2,958	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		409.00000	0,398	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		786.00000	0,774	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		872.00000	0,861	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		249.00000	0,237	15.69	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	14/06/2010	Foreign Exchange Future	10.75	Call		1,673.00000	1,671	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		50.00000	0,047	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,637.00000	2,637	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		14.00000	0,013	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		206.00000	0,202	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,583.00000	1,578	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		9.00000	0,008	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,636.00000	5,634	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		24.00000	0,025	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,651.00000	4,651	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		53.00000	0,055	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,680.00000	3,681	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		94.00000	0,095	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,721.00000	2,721	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		250.00000	0,245	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,327.00000	1,321	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		11.00000	0,011	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,388.00000	5,387	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		30.00000	0,031	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,407.00000	4,407	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		61.00000	0,062	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,438.00000	3,438	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		110.00000	0,110	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,487.00000	2,486	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		287.00000	0,280	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,164.00000	1,156	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		14.00000	0,014	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,191.00000	5,190	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,154.00000	1,145	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		131.00000	0,121	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,048.00000	2,047	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		25.00000	0,023	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,033.00000	3,033	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		10.00000	0,009	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		16.00000	0,016	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,043.00000	5,042	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		42.00000	0,044	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,069.00000	4,070	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		138.00000	0,138	21.98	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,165.00000	2,164	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,116.00000	1,107	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		143.00000	0,133	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,000.00000	1,999	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		27.00000	0,025	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		38.00000	0,040	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,165.00000	4,166	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		70.00000	0,071	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,197.00000	3,197	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		129.00000	0,129	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,256.00000	2,255	22.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		242.00000	0,237	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,369.00000	1,363	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		490.00000	0,478	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		617.00000	0,604	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,042.00000	1,032	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		169.00000	0,158	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,906.00000	1,904	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		33.00000	0,030	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,884.00000	2,884	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		11.00000	0,010	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	0,003	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,530.00000	7,529	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		6.00000	0,006	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,033.00000	6,032	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		26.00000	0,027	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,553.00000	4,553	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		74.00000	0,075	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,101.00000	3,101	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		187.00000	0,184	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,714.00000	1,710	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		528.00000	0,515	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		555.00000	0,541	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,538.00000	1,534	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		65.00000	0,060	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,983.00000	2,983	20.50	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	9.40	Put		10.00000	0,009	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,474.00000	4,474	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		176.00000	0,173	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,803.00000	1,799	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		3.00000	0,003	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,780.00000	7,779	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	0,005	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,282.00000	6,281	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		20.00000	0,021	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,797.00000	4,797	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		64.00000	0,066	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,341.00000	3,342	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		161.00000	0,159	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,938.00000	1,935	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		439.00000	0,428	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		716.00000	0,704	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,319.00000	1,313	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		96.00000	0,089	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,736.00000	2,736	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		13.00000	0,012	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,225.00000	4,225	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,001	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,229.00000	8,228	27.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		4.00000	0,004	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,731.00000	6,730	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		13.00000	0,013	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,240.00000	5,239	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		51.00000	0,052	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,778.00000	3,778	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		121.00000	0,121	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,348.00000	2,347	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		318.00000	0,310	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,045.00000	1,036	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		972.00000	0,961	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		199.00000	0,187	15.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,292.00000	2,292	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		19.00000	0,018	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,777.00000	3,777	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	0,003	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	0,006	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,933.00000	5,932	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		18.00000	0,018	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,945.00000	4,944	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		46.00000	0,047	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,973.00000	3,973	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		79.00000	0,080	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,006.00000	3,006	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		148.00000	0,146	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		2,075.00000	2,072	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		199.00000	0,196	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,626.00000	1,622	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		277.00000	0,270	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,204.00000	1,196	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		394.00000	0,383	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		821.00000	0,809	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		568.00000	0,557	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		495.00000	0,483	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		166.00000	0,164	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,893.00000	1,890	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	0,006	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,983.00000	5,982	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		17.00000	0,017	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,994.00000	4,993	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		44.00000	0,046	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,021.00000	4,022	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		76.00000	0,078	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,053.00000	3,054	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		193.00000	0,190	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,670.00000	1,666	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		268.00000	0,261	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,245.00000	1,237	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		380.00000	0,370	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		857.00000	0,846	17.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		548.00000	0,534	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		525.00000	0,510	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		182.00000	0,179	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,759.00000	1,755	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		14.00000	0,015	25.32	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,141.00000	5,141	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		259.00000	0,253	19.28	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,286.00000	1,279	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		143.00000	0,142	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,120.00000	2,118	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,429.00000	8,428	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		5.00000	0,005	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,432.00000	6,431	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		29.00000	0,030	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,456.00000	4,456	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		107.00000	0,107	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,534.00000	2,533	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,578.00000	3,578	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	0,004	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,329.00000	8,328	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	0,005	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,332.00000	6,331	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		32.00000	0,033	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	14/06/2010	Foreign Exchange Future	16.70	Put		4,359.00000	4,359	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		114.00000	0,114	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,441.00000	2,440	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,678.00000	3,678	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	0,004	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,379.00000	8,378	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		5.00000	0,005	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,382.00000	6,381	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,628.00000	3,628	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	0,004	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,628.00000	8,627	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	0,004	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,631.00000	6,630	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,379.00000	3,380	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		6.00000	0,006	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,728.00000	8,727	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		21.00000	0,022	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,748.00000	4,748	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		89.00000	0,089	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,816.00000	2,815	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,280.00000	3,281	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		7.00000	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	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,678.00000	8,677	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	0,004	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,681.00000	6,680	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,330.00000	3,330	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		7.00000	0,006	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,778.00000	8,777	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	0,004	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,781.00000	6,780	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		86.00000	0,087	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,863.00000	2,863	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,231.00000	3,231	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		8.00000	0,007	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,928.00000	8,927	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		4.00000	0,004	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,931.00000	6,930	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,082.00000	3,083	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		9.00000	0,009	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,978.00000	8,977	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		4.00000	0,004	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,981.00000	6,980	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	27.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,878.00000	8,877	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		4.00000	0,004	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,881.00000	6,880	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,132.00000	3,132	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		9.00000	0,008	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,179.00000	8,178	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		125.00000	0,125	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,302.00000	2,301	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,827.00000	3,827	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	0,003	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,181.00000	3,181	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		8.00000	0,007	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,175.00000	4,175	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,001	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,325.00000	4,325	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,126.00000	4,126	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,002	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,479.00000	8,478	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		5.00000	0,004	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,482.00000	6,480	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		27.00000	0,029	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,504.00000	4,505	25.61	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	14.85	Call		103.00000	0,104	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,580.00000	2,580	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,528.00000	3,529	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,279.00000	8,278	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		117.00000	0,117	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,394.00000	2,393	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,727.00000	3,728	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,026.00000	4,026	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,002	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,029.00000	8,028	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,976.00000	3,977	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		2.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,529.00000	8,527	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		5.00000	0,004	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,532.00000	6,530	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		100.00000	0,101	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,627.00000	2,627	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,479.00000	3,479	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	0,005	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	27.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,128.00000	9,127	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		4.00000	0,003	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,131.00000	7,129	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,578.00000	8,577	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		5.00000	0,004	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,582.00000	6,580	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		25.00000	0,026	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,602.00000	4,602	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		97.00000	0,098	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,674.00000	2,674	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,429.00000	3,429	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	0,005	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,828.00000	8,827	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		4.00000	0,004	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,831.00000	6,830	26.18	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.57880	12.57870		16.84	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		628.00000	0,627	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		779.00000	0,778	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		647.00000	0,646	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		848.00000	0,847	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		650.00000	0,649	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		751.00000	0,750	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			0.08190	0.08260		24.15	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		466.00000	0,004	24.15	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		206.00000	0,002	24.15	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		140.00000	0,001	29.33	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		880.00000	0,009	29.33	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,271.00000	0,012	22.56	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		11.00000	0,000	22.56	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08330	0.08410		28.35	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		739.00000	0,007	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		329.00000	0,004	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		377.00000	0,003	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		967.00000	0,010	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,445.00000	0,014	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		35.00000	0,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.87990	10.93240		14.42	293,757.30	27	21,447.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,718.00000	8,770	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,718.00000	6,770	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,718.00000	4,770	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		5.00000	0,004	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,723.00000	2,774	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		89.00000	0,078	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		807.00000	0,848	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		424.00000	0,385	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		142.00000	0,155	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,290.00000	1,238	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		8.00000	0,008	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,283.00000	2,231	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,001	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,282.00000	3,230	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,968.00000	9,020	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,968.00000	7,020	34.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,068.00000	9,120	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,068.00000	7,120	35.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,818.00000	8,870	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,818.00000	6,870	34.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		27.00000	0,022	21.90	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,695.00000	1,742	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,618.00000	8,670	37.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,618.00000	6,670	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,618.00000	4,670	27.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		6.00000	0,005	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,624.00000	2,675	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		103.00000	0,091	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		721.00000	0,761	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		492.00000	0,452	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		110.00000	0,122	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,388.00000	1,336	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	0,006	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,383.00000	2,331	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,382.00000	3,330	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,468.00000	8,520	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,468.00000	6,520	33.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,468.00000	4,520	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		8.00000	0,006	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,476.00000	2,526	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		129.00000	0,115	16.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		597.00000	0,635	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		605.00000	0,562	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		73.00000	0,082	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,537.00000	1,484	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		5.00000	0,004	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,533.00000	2,480	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,532.00000	3,480	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,518.00000	8,570	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,518.00000	6,570	33.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,518.00000	4,570	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		8.00000	0,006	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,526.00000	2,576	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		120.00000	0,106	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		638.00000	0,676	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		566.00000	0,524	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		84.00000	0,094	14.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,487.00000	1,435	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	0,005	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,483.00000	2,431	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	21.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,482.00000	3,430	23.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	23.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,868.00000	8,920	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,868.00000	6,920	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,118.00000	9,170	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,118.00000	7,170	35.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,168.00000	9,220	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,168.00000	7,220	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,018.00000	9,070	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,018.00000	7,070	34.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,918.00000	8,970	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,918.00000	6,970	34.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,768.00000	8,820	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.08	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	17.70	Put		6,768.00000	6,820	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,668.00000	8,720	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,668.00000	6,720	33.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,668.00000	4,720	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		6.00000	0,004	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,674.00000	2,724	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		96.00000	0,084	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		764.00000	0,804	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		457.00000	0,418	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		125.00000	0,138	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,339.00000	1,287	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		7.00000	0,007	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,333.00000	2,281	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,332.00000	3,280	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,568.00000	8,620	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,568.00000	6,620	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,418.00000	8,470	37.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,418.00000	6,470	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,418.00000	4,470	26.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		2.00000	0,001	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,420.00000	3,471	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		9.00000	0,007	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,427.00000	2,477	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		36.00000	0,030	20.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,454.00000	1,500	20.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		139.00000	0,124	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		557.00000	0,594	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		645.00000	0,601	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		63.00000	0,071	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,586.00000	1,534	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,583.00000	2,530	22.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	22.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,582.00000	3,530	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,568.00000	4,620	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,569.00000	3,621	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		7.00000	0,005	23.63	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	13.50	Put		2,575.00000	2,625	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		30.00000	0,025	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,598.00000	1,645	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		111.00000	0,098	17.33	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		679.00000	0,718	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		528.00000	0,487	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		96.00000	0,107	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,438.00000	1,386	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		6.00000	0,006	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,433.00000	2,381	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,432.00000	3,380	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,768.00000	4,820	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,769.00000	3,821	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		5.00000	0,004	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,773.00000	2,824	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		24.00000	0,020	22.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,792.00000	1,840	22.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		83.00000	0,073	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		851.00000	0,893	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		392.00000	0,354	14.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		160.00000	0,174	14.46	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	9.70	Call		1,240.00000	1,188	15.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		8.00000	0,008	15.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,234.00000	2,181	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,001	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,233.00000	3,180	24.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	24.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,818.00000	4,870	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,819.00000	3,871	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		5.00000	0,003	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,823.00000	2,873	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		23.00000	0,019	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,841.00000	1,889	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		78.00000	0,067	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		896.00000	0,937	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		361.00000	0,325	14.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		179.00000	0,195	14.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,191.00000	1,139	15.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		9.00000	0,009	15.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,184.00000	2,131	20.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,001	20.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,183.00000	3,130	24.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	24.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,018.00000	5,070	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	0,000	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,019.00000	4,070	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		3.00000	0,002	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,021.00000	3,072	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		18.00000	0,014	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,036.00000	2,084	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		59.00000	0,051	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,077.00000	1,121	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		258.00000	0,234	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		276.00000	0,304	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		997.00000	0,949	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		15.00000	0,019	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,984.00000	1,932	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,983.00000	2,930	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,068.00000	5,120	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		1.00000	0,000	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,069.00000	4,120	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		3.00000	0,002	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,071.00000	3,122	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		17.00000	0,013	22.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,085.00000	2,133	22.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		55.00000	0,047	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,123.00000	1,167	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		239.00000	0,216	15.25	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		307.00000	0,336	15.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		951.00000	0,903	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		19.00000	0,023	14.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,934.00000	1,882	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,933.00000	2,880	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,918.00000	4,970	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,919.00000	3,971	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		4.00000	0,003	24.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,922.00000	2,973	24.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		21.00000	0,016	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,939.00000	1,986	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		68.00000	0,058	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		986.00000	1,028	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		305.00000	0,274	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		223.00000	0,244	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,093.00000	1,043	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		11.00000	0,013	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,084.00000	2,031	20.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,001	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,083.00000	3,030	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,868.00000	4,920	28.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,869.00000	3,921	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		4.00000	0,003	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,872.00000	2,923	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		22.00000	0,018	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,890.00000	1,938	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		72.00000	0,063	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		940.00000	0,983	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		332.00000	0,297	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		200.00000	0,217	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,142.00000	1,091	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		10.00000	0,011	14.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,134.00000	2,081	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,001	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,133.00000	3,080	24.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	24.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,968.00000	5,020	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	0,000	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,969.00000	4,020	25.58	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	13.90	Call		3.00000	0,003	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,971.00000	3,023	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		20.00000	0,015	22.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,988.00000	2,035	22.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		63.00000	0,054	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,031.00000	1,074	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		279.00000	0,253	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		247.00000	0,273	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,045.00000	0,996	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		13.00000	0,016	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,034.00000	1,982	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,033.00000	2,980	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,218.00000	5,270	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,218.00000	4,270	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		2.00000	0,002	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,220.00000	3,272	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		13.00000	0,010	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,231.00000	2,280	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		46.00000	0,039	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,264.00000	1,309	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		189.00000	0,170	15.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		407.00000	0,440	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		815.00000	0,768	14.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		33.00000	0,038	14.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,785.00000	1,733	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,783.00000	2,730	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,118.00000	5,170	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	0,000	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,119.00000	4,170	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		3.00000	0,002	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,121.00000	3,172	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		15.00000	0,011	23.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,133.00000	2,181	23.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		52.00000	0,044	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,170.00000	1,214	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		221.00000	0,200	15.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		339.00000	0,370	15.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		905.00000	0,857	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		23.00000	0,027	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,885.00000	1,832	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,002	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,883.00000	2,830	23.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	23.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,168.00000	5,220	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	0,000	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,169.00000	4,220	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		2.00000	0,002	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,170.00000	3,222	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		14.00000	0,011	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,182.00000	2,231	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		205.00000	0,184	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		373.00000	0,404	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		859.00000	0,812	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		27.00000	0,032	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,835.00000	1,782	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,002	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,833.00000	2,780	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,000	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,268.00000	5,320	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,268.00000	4,320	26.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	0,002	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,270.00000	3,322	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		12.00000	0,009	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,280.00000	2,329	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		43.00000	0,036	20.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,311.00000	1,356	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		175.00000	0,157	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		443.00000	0,477	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		771.00000	0,725	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		39.00000	0,045	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,735.00000	1,683	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,733.00000	2,680	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,318.00000	5,370	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,318.00000	4,370	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		2.00000	0,001	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,320.00000	3,371	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		11.00000	0,008	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,329.00000	2,378	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		40.00000	0,034	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,358.00000	1,404	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		162.00000	0,145	16.29	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		480.00000	0,515	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		728.00000	0,683	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		46.00000	0,053	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,686.00000	1,633	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	0,003	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	15/03/2010	Foreign Exchange Future	8.25	Call		2,683.00000	2,630	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		49.00000	0,041	19.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,217.00000	1,261	19.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,218.00000	8,270	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,218.00000	6,270	32.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,782.00000	3,730	22.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	22.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,368.00000	8,420	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,368.00000	6,420	32.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,368.00000	4,420	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		10.00000	0,007	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,378.00000	2,427	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		150.00000	0,134	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		518.00000	0,554	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		686.00000	0,641	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		54.00000	0,061	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,636.00000	1,584	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,004	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,633.00000	2,580	22.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,632.00000	3,580	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,318.00000	8,370	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,318.00000	6,370	32.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,682.00000	3,630	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,168.00000	8,220	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,168.00000	6,220	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,832.00000	3,780	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,268.00000	8,320	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,268.00000	6,320	32.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,732.00000	3,680	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.06600	11.12000		15.74	110,660.00	10	12,642.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		204.00000	0,195	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,184.00000	1,229	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		237.00000	0,227	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,017.00000	1,061	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		220.00000	0,211	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,100.00000	1,145	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,181.00000	8,235	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		2.00000	0,002	25.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,182.00000	6,236	25.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		27.00000	0,023	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,207.00000	4,257	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		92.00000	0,086	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,272.00000	2,320	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		388.00000	0,371	16.65	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		568.00000	0,605	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		948.00000	0,907	15.15	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		128.00000	0,141	15.15	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,840.00000	1,789	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		20.00000	0,023	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,825.00000	2,771	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		5.00000	0,005	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,821.00000	3,767	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,481.00000	8,535	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		2.00000	0,002	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,482.00000	6,536	25.98	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	15.60	Call		19.00000	0,016	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,499.00000	4,550	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		76.00000	0,071	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,556.00000	2,605	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		302.00000	0,289	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		782.00000	0,823	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		737.00000	0,702	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		217.00000	0,236	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,555.00000	1,505	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		35.00000	0,039	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,528.00000	2,474	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		8.00000	0,008	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,522.00000	3,468	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	0,002	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,581.00000	8,635	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		2.00000	0,002	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,582.00000	6,636	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		17.00000	0,015	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,597.00000	4,649	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		71.00000	0,067	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,651.00000	2,701	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		278.00000	0,266	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		858.00000	0,900	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		675.00000	0,641	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		255.00000	0,275	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,463.00000	1,412	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		43.00000	0,046	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,428.00000	2,375	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	0,009	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,422.00000	3,369	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	0,003	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,231.00000	8,285	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		2.00000	0,002	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,232.00000	6,286	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		25.00000	0,022	26.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,255.00000	4,306	26.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		89.00000	0,084	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,319.00000	2,368	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		372.00000	0,356	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		602.00000	0,640	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		910.00000	0,870	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		140.00000	0,154	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,792.00000	1,741	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		22.00000	0,025	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,776.00000	2,722	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		6.00000	0,006	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,771.00000	3,718	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,002	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	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,281.00000	8,335	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		2.00000	0,002	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,282.00000	6,336	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		24.00000	0,021	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,304.00000	4,355	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		86.00000	0,081	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,366.00000	2,415	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		356.00000	0,341	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		636.00000	0,675	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		874.00000	0,835	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		154.00000	0,169	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,744.00000	1,693	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		24.00000	0,027	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,726.00000	2,672	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		6.00000	0,006	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,722.00000	3,668	23.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	0,002	23.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,431.00000	8,485	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		2.00000	0,002	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,432.00000	6,486	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		20.00000	0,017	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,450.00000	4,501	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		78.00000	0,073	23.11	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	13.55	Put		2,508.00000	2,557	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		314.00000	0,301	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		744.00000	0,785	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		770.00000	0,734	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		200.00000	0,218	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,602.00000	1,552	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		32.00000	0,036	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,577.00000	2,523	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		7.00000	0,007	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,572.00000	3,518	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	0,002	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,331.00000	8,385	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		2.00000	0,002	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,332.00000	6,386	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		23.00000	0,020	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,353.00000	4,404	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		83.00000	0,078	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,413.00000	2,462	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		342.00000	0,327	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		672.00000	0,711	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		839.00000	0,800	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		169.00000	0,184	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,697.00000	1,646	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		27.00000	0,030	16.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,676.00000	2,623	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		6.00000	0,007	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,672.00000	3,618	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	0,002	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,381.00000	8,435	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		2.00000	0,002	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,382.00000	6,436	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		21.00000	0,019	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,401.00000	4,453	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		81.00000	0,076	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,461.00000	2,510	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		328.00000	0,314	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		708.00000	0,748	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		804.00000	0,767	15.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		184.00000	0,201	15.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,649.00000	1,599	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		29.00000	0,033	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,627.00000	2,573	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		7.00000	0,007	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,622.00000	3,568	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	0,002	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,731.00000	8,784	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		2.00000	0,002	26.35	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	17.85	Put		6,732.00000	6,786	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		14.00000	0,012	25.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,744.00000	4,796	25.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		65.00000	0,061	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,795.00000	2,845	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		247.00000	0,236	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		977.00000	1,020	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		587.00000	0,557	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		317.00000	0,341	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,325.00000	1,275	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		55.00000	0,059	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,280.00000	2,227	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	0,011	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,273.00000	3,219	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		3.00000	0,003	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,681.00000	8,734	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		2.00000	0,002	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,682.00000	6,736	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		15.00000	0,013	25.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,695.00000	4,747	25.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		67.00000	0,062	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,747.00000	2,796	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		257.00000	0,246	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		937.00000	0,980	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		615.00000	0,584	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		295.00000	0,318	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,371.00000	1,321	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		51.00000	0,055	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,330.00000	2,276	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		10.00000	0,010	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,323.00000	3,269	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		3.00000	0,003	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,780.00000	8,834	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		2.00000	0,002	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,782.00000	6,836	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		13.00000	0,012	25.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,793.00000	4,846	25.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		63.00000	0,059	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,843.00000	2,893	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		560.00000	0,530	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		340.00000	0,364	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,280.00000	1,231	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		60.00000	0,065	15.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,231.00000	2,177	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		11.00000	0,011	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,223.00000	3,169	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	0,003	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,830.00000	8,884	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		2.00000	0,002	26.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,832.00000	6,886	26.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		13.00000	0,011	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,843.00000	4,895	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		61.00000	0,057	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,891.00000	2,941	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		228.00000	0,219	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,058.00000	1,103	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		534.00000	0,505	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		364.00000	0,389	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,236.00000	1,186	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		66.00000	0,070	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,181.00000	2,128	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		11.00000	0,012	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,173.00000	3,120	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	0,004	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,631.00000	8,684	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		2.00000	0,002	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,632.00000	6,686	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		16.00000	0,014	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,646.00000	4,698	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		69.00000	0,064	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,699.00000	2,748	23.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		267.00000	0,256	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		897.00000	0,940	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		645.00000	0,612	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		275.00000	0,296	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,416.00000	1,366	15.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		46.00000	0,050	15.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,379.00000	2,326	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		9.00000	0,010	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,373.00000	3,319	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		3.00000	0,003	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,880.00000	8,934	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		2.00000	0,002	26.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,882.00000	6,936	26.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		12.00000	0,010	25.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,892.00000	4,944	25.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		59.00000	0,055	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,939.00000	2,989	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		508.00000	0,481	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		388.00000	0,415	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,192.00000	1,142	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		72.00000	0,076	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,132.00000	2,079	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		12.00000	0,013	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,124.00000	3,070	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		4.00000	0,004	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,030.00000	9,084	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	0,002	26.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,032.00000	7,086	26.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		10.00000	0,008	25.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,040.00000	5,092	25.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		54.00000	0,051	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,084.00000	3,135	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		196.00000	0,188	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,226.00000	1,272	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		441.00000	0,422	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		471.00000	0,506	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,064.00000	1,021	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		94.00000	0,105	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,985.00000	1,933	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		15.00000	0,017	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,974.00000	2,921	20.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,005	20.59	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.24870	11.30380		16.14	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		477.00000	0,457	17.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		838.00000	0,873	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.43240	11.48580		16.73	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		40.00000	0,034	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,754.00000	8,802	29.43	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	18.20	Call		73.00000	0,066	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,787.00000	6,834	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		124.00000	0,115	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,838.00000	4,883	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		231.00000	0,219	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,945.00000	2,987	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		517.00000	0,500	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,231.00000	1,268	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		858.00000	0,831	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		572.00000	0,599	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,476.00000	1,431	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		190.00000	0,199	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,341.00000	2,289	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		55.00000	0,057	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,305.00000	3,252	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		19.00000	0,020	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		555.00000	0,537	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,119.00000	1,155	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		39.00000	0,033	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,803.00000	8,851	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		72.00000	0,065	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,836.00000	6,883	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		122.00000	0,113	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,886.00000	4,931	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		227.00000	0,215	22.39	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	13/12/2010	Foreign Exchange Future	14.25	Put		2,991.00000	3,033	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		505.00000	0,489	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,269.00000	1,307	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		835.00000	0,809	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		599.00000	0,627	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,437.00000	1,393	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		201.00000	0,211	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,294.00000	2,242	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		58.00000	0,060	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,255.00000	3,202	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	0,020	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		29.00000	0,024	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,493.00000	9,542	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		61.00000	0,054	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,525.00000	7,572	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		101.00000	0,093	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,565.00000	5,611	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		180.00000	0,169	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,644.00000	3,687	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		372.00000	0,358	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,836.00000	1,876	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		583.00000	0,564	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,047.00000	1,082	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		983.00000	0,954	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		447.00000	0,472	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,677.00000	1,630	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		141.00000	0,148	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,576.00000	2,525	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		40.00000	0,043	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		30.00000	0,025	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,394.00000	9,443	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		62.00000	0,056	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,426.00000	7,474	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		104.00000	0,096	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,468.00000	5,514	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		186.00000	0,175	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,550.00000	3,593	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		388.00000	0,374	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,752.00000	1,792	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		612.00000	0,592	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		976.00000	1,010	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,037.00000	1,007	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		401.00000	0,425	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,761.00000	1,713	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		125.00000	0,131	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,672.00000	2,620	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		36.00000	0,038	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		43.00000	0,037	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,557.00000	8,605	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		77.00000	0,070	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
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,591.00000	6,638	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		131.00000	0,122	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,645.00000	4,690	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		248.00000	0,236	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,762.00000	2,804	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		569.00000	0,550	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,083.00000	1,118	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		957.00000	0,928	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		471.00000	0,496	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,636.00000	1,589	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		150.00000	0,157	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,529.00000	2,477	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		43.00000	0,045	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,502.00000	3,449	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		16.00000	0,017	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		41.00000	0,036	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,655.00000	8,704	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		75.00000	0,068	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,689.00000	6,736	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		128.00000	0,118	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,742.00000	4,786	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		239.00000	0,227	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,853.00000	2,895	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		542.00000	0,525	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,156.00000	1,193	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		906.00000	0,878	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		520.00000	0,546	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,555.00000	1,509	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		169.00000	0,177	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,435.00000	2,383	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		49.00000	0,051	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,404.00000	3,351	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		18.00000	0,019	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		36.00000	0,031	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,950.00000	8,999	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		70.00000	0,063	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,984.00000	7,031	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		117.00000	0,108	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,031.00000	5,076	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		215.00000	0,204	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,129.00000	3,172	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		472.00000	0,456	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,386.00000	1,424	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		769.00000	0,744	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		683.00000	0,712	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,323.00000	1,281	15.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		237.00000	0,249	15.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,156.00000	2,103	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		70.00000	0,071	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,107.00000	3,054	17.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		21.00000	0,022	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		34.00000	0,029	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,098.00000	9,147	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		67.00000	0,060	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,131.00000	7,178	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		112.00000	0,104	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,176.00000	5,222	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		205.00000	0,193	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,269.00000	3,311	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		441.00000	0,426	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,505.00000	1,544	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		710.00000	0,689	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		774.00000	0,807	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,217.00000	1,183	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		281.00000	0,301	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,020.00000	1,970	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		84.00000	0,088	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,960.00000	2,909	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	0,027	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		46.00000	0,040	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,410.00000	8,458	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		81.00000	0,073	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,445.00000	6,491	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		137.00000	0,128	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,501.00000	4,546	25.06	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	13.85	Call		263.00000	0,250	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,627.00000	2,668	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,651.00000	3,598	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		15.00000	0,016	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		45.00000	0,039	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,459.00000	8,507	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		79.00000	0,072	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,493.00000	6,540	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		135.00000	0,126	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,549.00000	4,594	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		258.00000	0,245	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,672.00000	2,713	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		597.00000	0,578	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,011.00000	1,046	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,010.00000	0,980	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		424.00000	0,448	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,719.00000	1,671	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		133.00000	0,139	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,624.00000	2,572	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		38.00000	0,040	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,601.00000	3,548	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		15.00000	0,016	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		44.00000	0,038	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,508.00000	8,556	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		78.00000	0,071	27.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,542.00000	6,589	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		133.00000	0,124	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,597.00000	4,642	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		253.00000	0,240	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,717.00000	2,758	21.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,552.00000	3,499	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		16.00000	0,017	19.35	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.30400	253.44500			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			328.90600	329.47100			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			296.50900	296.87900			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			301.91800	302.29700			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			307.03700	307.56000			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.86900	6.92120		16.39	398,402.00	58	14,438.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,879.00000	7,931	47.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	43.14	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,879.00000	5,931	43.14	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.31	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,879.00000	3,931	33.31	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	24.81	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,881.00000	1,933	24.81	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,124.00000	1,072	19.84	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,003	19.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,121.00000	2,069	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,121.00000	3,069	23.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,121.00000	4,069	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,979.00000	8,031	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,979.00000	6,031	43.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,979.00000	4,031	33.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	0,002	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,981.00000	2,033	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,025.00000	0,974	19.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	0,005	19.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,021.00000	1,969	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,021.00000	2,969	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,021.00000	3,969	22.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,029.00000	8,081	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,029.00000	6,081	43.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	34.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,029.00000	4,081	34.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	0,001	25.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,031.00000	2,082	25.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		977.00000	0,926	19.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,007	19.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,971.00000	1,919	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,971.00000	2,919	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,971.00000	3,919	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,929.00000	7,981	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,929.00000	5,981	43.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,929.00000	3,981	33.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,931.00000	1,983	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,075.00000	1,023	19.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,004	19.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,071.00000	2,019	27.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,071.00000	3,019	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,071.00000	4,019	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,829.00000	7,881	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,829.00000	5,881	42.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	33.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,829.00000	3,881	33.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	0,002	24.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,831.00000	1,883	24.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,174.00000	1,122	20.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,003	20.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,171.00000	2,119	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,171.00000	3,119	23.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,171.00000	4,119	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,529.00000	7,581	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,529.00000	5,581	41.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,529.00000	3,581	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		5.00000	0,004	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,534.00000	1,585	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,472.00000	1,420	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,471.00000	2,419	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,471.00000	3,419	23.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,471.00000	4,419	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,729.00000	7,781	47.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,729.00000	5,781	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,729.00000	3,781	32.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	0,003	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,732.00000	1,784	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,273.00000	1,221	21.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	21.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,271.00000	2,219	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,271.00000	3,219	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,271.00000	4,219	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,779.00000	7,831	47.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,779.00000	5,831	42.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,779.00000	3,831	32.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		3.00000	0,002	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,782.00000	1,833	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,223.00000	1,172	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,003	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,221.00000	2,169	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,221.00000	3,169	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,221.00000	4,169	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,679.00000	7,731	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,679.00000	5,731	42.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,679.00000	3,731	32.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	0,003	23.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,682.00000	1,734	23.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,323.00000	1,271	21.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,002	21.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,321.00000	2,269	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,321.00000	3,269	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,321.00000	4,269	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,629.00000	7,681	47.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,629.00000	5,681	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,629.00000	3,681	32.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		4.00000	0,003	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,633.00000	1,684	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,373.00000	1,321	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,371.00000	2,319	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,371.00000	3,319	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,371.00000	4,319	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,579.00000	7,631	47.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,579.00000	5,631	41.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,579.00000	3,631	32.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		4.00000	0,003	23.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,583.00000	1,634	23.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,422.00000	1,370	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,421.00000	2,369	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,421.00000	3,369	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,421.00000	4,369	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,479.00000	7,531	46.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,479.00000	5,531	41.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,479.00000	3,531	31.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		5.00000	0,004	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,484.00000	1,535	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,522.00000	1,470	23.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,521.00000	2,469	25.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,521.00000	3,469	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,521.00000	4,469	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		832.00000	0,782	18.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		11.00000	0,013	18.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		928.00000	0,877	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	0,008	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		880.00000	0,829	18.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	0,010	18.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		175.00000	0,152	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		204.00000	0,233	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		225.00000	0,193	16.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		154.00000	0,174	16.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		287.00000	0,251	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		116.00000	0,132	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		432.00000	0,390	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		61.00000	0,071	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		514.00000	0,469	17.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		43.00000	0,050	17.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		601.00000	0,554	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		30.00000	0,035	17.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		691.00000	0,643	18.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		20.00000	0,024	18.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		784.00000	0,735	18.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		13.00000	0,016	18.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		737.00000	0,688	18.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		16.00000	0,019	18.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		122.00000	0,104	17.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		301.00000	0,335	17.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		156.00000	0,134	17.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		235.00000	0,265	17.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		197.00000	0,171	16.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		176.00000	0,202	16.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		255.00000	0,221	16.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		134.00000	0,152	16.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		321.00000	0,283	16.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		100.00000	0,114	16.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		394.00000	0,353	17.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		73.00000	0,084	17.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		473.00000	0,429	17.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		52.00000	0,060	17.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		557.00000	0,511	17.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		36.00000	0,042	17.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		646.00000	0,598	18.07	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Put		25.00000	0,029	18.07	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		356.00000	0,317	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		85.00000	0,098	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,179.00000	8,231	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,179.00000	6,231	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,179.00000	4,231	34.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	26.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,180.00000	2,232	26.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,822.00000	1,769	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,821.00000	2,769	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,821.00000	3,769	22.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,129.00000	8,181	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,129.00000	6,181	43.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,129.00000	4,181	34.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,130.00000	2,182	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		138.00000	0,118	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		267.00000	0,299	17.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,872.00000	1,819	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,871.00000	2,819	24.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,871.00000	3,819	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,079.00000	8,131	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,079.00000	6,131	43.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	34.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,079.00000	4,131	34.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	0,001	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,081.00000	2,132	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,921.00000	1,869	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,921.00000	2,869	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,921.00000	3,869	22.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,229.00000	8,281	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,229.00000	6,281	44.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	35.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,229.00000	4,281	35.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,230.00000	2,282	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		108.00000	0,092	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		337.00000	0,373	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,772.00000	1,719	25.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	25.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,771.00000	2,719	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,771.00000	3,719	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,329.00000	8,381	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,329.00000	6,381	44.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,329.00000	4,381	35.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,330.00000	2,382	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		84.00000	0,071	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		413.00000	0,452	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,672.00000	1,620	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,671.00000	2,619	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.20	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.25	Call		3,671.00000	3,619	22.75	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future			6.91570	6.96830		16.85	262,796.60	38	197.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	34.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.60	Put		7,632.00000	7,684	34.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Call		1.00000	0,001	30.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Put		5,633.00000	5,685	30.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Call		4.00000	0,003	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,636.00000	3,687	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		47.00000	0,043	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,679.00000	1,727	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		507.00000	0,471	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		139.00000	0,155	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,376.00000	1,324	17.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		8.00000	0,008	17.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,370.00000	2,317	24.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		2.00000	0,001	24.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,368.00000	3,316	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,368.00000	4,316	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	34.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,582.00000	7,634	34.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		1.00000	0,001	30.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,583.00000	5,635	30.32	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	10.55	Call		4.00000	0,003	26.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,586.00000	3,637	26.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		49.00000	0,045	23.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,631.00000	1,679	23.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		541.00000	0,503	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		123.00000	0,137	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,426.00000	1,374	17.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		8.00000	0,008	17.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,419.00000	2,367	24.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	24.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,418.00000	3,366	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,418.00000	4,366	22.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,532.00000	7,584	34.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,533.00000	5,585	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	0,004	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,536.00000	3,588	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		51.00000	0,047	23.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,583.00000	1,631	23.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		575.00000	0,537	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		107.00000	0,121	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,475.00000	1,423	18.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	0,007	18.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,469.00000	2,417	24.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	24.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,468.00000	3,416	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,468.00000	4,416	22.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		445.00000	0,411	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		177.00000	0,195	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,882.00000	7,934	35.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	30.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,883.00000	5,934	30.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		3.00000	0,002	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,885.00000	3,936	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		38.00000	0,035	25.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,920.00000	1,969	25.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		361.00000	0,331	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		243.00000	0,265	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,131.00000	1,079	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	0,013	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,120.00000	2,068	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,118.00000	3,066	27.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.96	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		4,118.00000	4,066	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	34.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,782.00000	7,834	34.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,783.00000	5,835	30.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		3.00000	0,003	26.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,785.00000	3,837	26.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		41.00000	0,038	24.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,823.00000	1,872	24.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		415.00000	0,383	16.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		197.00000	0,217	16.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,229.00000	1,177	16.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		11.00000	0,011	16.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,220.00000	2,167	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	0,001	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,218.00000	3,166	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,218.00000	4,166	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,932.00000	7,984	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,000	31.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,933.00000	5,984	31.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	26.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,934.00000	3,986	26.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		36.00000	0,033	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,968.00000	2,017	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		336.00000	0,307	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		268.00000	0,291	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,082.00000	1,031	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	0,015	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,071.00000	2,018	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,002	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,068.00000	3,016	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,068.00000	4,016	22.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,832.00000	7,884	34.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,833.00000	5,885	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		3.00000	0,002	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,835.00000	3,886	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		39.00000	0,036	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,871.00000	1,920	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		388.00000	0,356	16.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		220.00000	0,240	16.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,180.00000	1,128	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	0,012	16.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,170.00000	2,118	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		2.00000	0,002	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,168.00000	3,116	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,168.00000	4,116	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	34.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,682.00000	7,734	34.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		1.00000	0,001	30.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,683.00000	5,735	30.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		3.00000	0,003	26.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,685.00000	3,737	26.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		45.00000	0,041	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,727.00000	1,775	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		475.00000	0,440	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		157.00000	0,174	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,327.00000	1,275	17.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		9.00000	0,009	17.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,320.00000	2,267	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		2.00000	0,001	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,318.00000	3,266	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,318.00000	4,266	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	35.13	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		8,182.00000	8,234	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,182.00000	6,234	31.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,184.00000	4,236	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		26.00000	0,024	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,208.00000	2,258	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		240.00000	0,220	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		422.00000	0,454	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		853.00000	0,807	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		35.00000	0,041	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,822.00000	1,770	20.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	0,004	20.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,819.00000	2,766	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,818.00000	3,766	24.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,132.00000	8,184	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,132.00000	6,184	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	27.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,134.00000	4,186	27.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		28.00000	0,025	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,160.00000	2,209	25.41	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	7.10	Call		256.00000	0,235	17.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		388.00000	0,419	17.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		897.00000	0,850	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		29.00000	0,034	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,872.00000	1,819	21.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		4.00000	0,003	21.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,869.00000	2,816	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,868.00000	3,816	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,032.00000	8,084	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,000	31.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,033.00000	6,084	31.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,034.00000	4,086	27.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		33.00000	0,029	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,065.00000	2,113	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		292.00000	0,269	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		324.00000	0,353	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		987.00000	0,939	15.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		19.00000	0,023	15.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,971.00000	1,919	21.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	0,003	21.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,969.00000	2,916	27.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,968.00000	3,916	23.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	35.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,982.00000	8,034	35.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	31.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,983.00000	6,034	31.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,984.00000	4,036	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		35.00000	0,031	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,017.00000	2,065	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		312.00000	0,288	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		294.00000	0,322	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,034.00000	0,984	15.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		16.00000	0,018	15.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,021.00000	1,968	22.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,002	22.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,019.00000	2,966	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,018.00000	3,966	22.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,232.00000	8,284	35.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,232.00000	6,284	31.66	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	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,234.00000	4,286	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		25.00000	0,022	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,257.00000	2,306	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		225.00000	0,206	18.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		457.00000	0,490	18.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		810.00000	0,765	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		42.00000	0,049	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,772.00000	1,720	20.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	0,004	20.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,769.00000	2,716	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,768.00000	3,716	24.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,082.00000	8,134	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,082.00000	6,134	31.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,084.00000	4,136	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		30.00000	0,027	25.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,112.00000	2,161	25.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		274.00000	0,251	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		356.00000	0,385	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		942.00000	0,894	15.66	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		24.00000	0,028	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,921.00000	1,869	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	0,003	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,919.00000	2,866	27.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	27.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,918.00000	3,866	23.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,282.00000	8,334	35.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,282.00000	6,334	31.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		2.00000	0,002	27.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,284.00000	4,336	27.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		23.00000	0,020	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,305.00000	2,354	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		211.00000	0,193	18.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		493.00000	0,527	18.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		768.00000	0,724	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		50.00000	0,058	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,723.00000	1,670	20.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		5.00000	0,004	20.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,719.00000	2,666	26.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		1.00000	0,000	26.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,718.00000	3,666	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	24.60	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	13/09/2010	Foreign Exchange Future			6.95800	7.01030		17.10	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		439.00000	0,410	17.03	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		336.00000	0,359	17.03	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.25600	130.33900			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.63200	132.71700			0.00	0	0.00
GOVI On	04/02/2010	GOVI			298.10400	298.48100		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		1,629.00000	0,120	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		56,819.00000	6,016	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			303.54200	303.92800		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		22,954.00000	2,159	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		81,674.00000	8,417	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			309.19400	309.58700		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		35,923.00000	3,440	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		96,053.00000	9,846	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			359.16000	359.14800			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	7.11000			0.00	0	2,500.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.10800	7.10500			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.07600	7.07900			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.02100	7.07100			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.02700	7.07800			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.05300	7.10300			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.18000	7.23100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.46500	7.49000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.80600	7.82000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.19200	8.20600			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.60400	8.61800			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.70600	8.86000			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			287.64600	287.98300			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			292.89300	293.23800			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.81100	7.79600		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		32.00000	0,027	1.49	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		480.00000	0,498	1.49	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.62500	8.61800		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		4,394.00000	4,429	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.71100	8.70300		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		922.00000	0,901	4.94	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,888.00000	1,904	4.94	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.77200	8.76300		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,833.00000	1,809	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,892.00000	1,908	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.31500	9.29700		11.25	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		1.00000	0,000	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		10,155.00000	10,317	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.37300	9.35400		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		1,514.00000	1,447	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,752.00000	4,855	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.41700	9.39800		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,215.00000	3,129	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,535.00000	4,616	11.55	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.70200	8.69500		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		4,804.00000	4,831	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.78700	8.78000		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		636.00000	0,622	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,686.00000	1,698	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.84800	8.83900		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,758.00000	1,736	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,189.00000	1,198	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.29300	9.28600		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		5,837.00000	5,873	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.37800	9.37000		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		816.00000	0,797	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,701.00000	2,722	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.44400	9.43600		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,652.00000	1,630	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,568.00000	2,585	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			9.30000	9.29300		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		6,453.00000	6,492	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		202.00000	0,183	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,877.00000	1,898	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		5.00000	0,004	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,630.00000	4,669	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.37700	9.37000		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		893.00000	0,874	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,965.00000	2,984	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.43900	9.43100		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,871.00000	1,846	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,854.00000	2,872	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.74800	8.75200		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		4,091.00000	4,078	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.85500	8.85900		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		777.00000	0,778	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,105.00000	1,094	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.93800	8.94100		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,247.00000	1,248	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,081.00000	1,073	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.42000	9.40200		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		7,009.00000	7,113	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.49600	9.47800		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,225.00000	1,177	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,530.00000	2,583	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.55900	9.53900		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,352.00000	2,291	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,569.00000	2,619	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.41800	9.40000		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		2.00000	0,001	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,619.00000	5,725	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.48600	9.46700		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,292.00000	1,240	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,579.00000	2,639	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.54000	9.52100		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,520.00000	2,458	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,641.00000	2,689	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.12100	9.10200		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		14,043.00000	14,186	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,310.00000	6,166	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		10.00000	0,009	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.16000	9.14100		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		621.00000	0,585	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,719.00000	5,826	14.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future			9.18900	9.16900		14.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,836.00000	1,776	14.24	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		5,084.00000	5,173	14.24	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			294.43300	294.80300			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			299.80400	300.18300			0.00	0	0.00
Total for Derivatives :										142,609,770.70	19,419	281,498.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.76000	7.74500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.60500	8.59000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.30500	9.28000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.68500	8.67000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.27500	9.25500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.28500	9.26500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.72500	8.71500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.40500	9.37500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.40000	9.38000			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			9.11500	9.08500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							142,609,770.70	19,419	281,498.00