



# Daily MTM Report

Daily summary for: 15/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 15/03/2010 Foreign Exchange Future			7.48580	7.52660		17.73	6,961,794.00	930	282,617.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,973.00000	9,014	46.28	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,973.00000	7,014	43.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,723.00000	8,764	46.28	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	42.48	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,723.00000	6,764	42.48	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		52.00000	0,045	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		775.00000	0,809	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		379.00000	0,349	17.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		102.00000	0,113	17.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,279.00000	1,238	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		2.00000	0,002	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,277.00000	2,236	27.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,277.00000	3,236	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,473.00000	8,514	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		570.00000	0,535	17.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		43.00000	0,049	17.91	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,528.00000	1,487	22.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	0,001	22.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,527.00000	2,486	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,527.00000	3,486	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,523.00000	8,564	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,523.00000	6,564	41.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,477.00000	3,436	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,623.00000	8,664	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,623.00000	4,664	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		451.00000	0,419	17.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		74.00000	0,083	17.85	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	6.15	Call		1,378.00000	1,338	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	0,002	20.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,377.00000	3,336	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,923.00000	8,964	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,923.00000	6,964	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,123.00000	9,164	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,123.00000	7,164	43.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		25.00000	0,022	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,148.00000	1,186	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,877.00000	1,836	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,877.00000	2,836	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,073.00000	9,114	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,073.00000	7,114	43.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,023.00000	9,064	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.39	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	14.55	Put		7,023.00000	7,064	43.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,823.00000	8,864	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,823.00000	6,864	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,873.00000	8,914	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,873.00000	6,914	42.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,773.00000	8,814	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,773.00000	6,814	42.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,229.00000	1,189	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	0,003	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,227.00000	2,186	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,227.00000	3,186	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,673.00000	8,714	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,673.00000	6,714	42.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,573.00000	8,614	46.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,573.00000	6,614	42.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,073.00000	5,114	36.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,427.00000	3,386	26.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		57.00000	0,050	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		730.00000	0,764	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		414.00000	0,383	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		87.00000	0,097	17.84	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,329.00000	1,288	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		2.00000	0,002	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,327.00000	2,286	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,327.00000	3,286	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		43.00000	0,037	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		866.00000	0,901	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		313.00000	0,286	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		136.00000	0,150	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,179.00000	1,139	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		2.00000	0,003	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,177.00000	2,136	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,177.00000	3,136	28.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		934.00000	0,894	18.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		7.00000	0,008	18.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,927.00000	1,886	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,927.00000	2,886	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		255.00000	0,231	17.75	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		178.00000	0,195	17.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,080.00000	1,040	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		3.00000	0,004	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,077.00000	2,036	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,077.00000	3,036	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		40.00000	0,034	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		913.00000	0,948	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		283.00000	0,258	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		156.00000	0,172	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,127.00000	2,086	26.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,127.00000	3,086	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,031.00000	0,991	18.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		4.00000	0,005	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,027.00000	1,986	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,027.00000	2,986	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,523.00000	5,564	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		982.00000	0,942	18.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		5.00000	0,006	18.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,977.00000	1,936	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,977.00000	2,936	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,673.00000	4,714	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		23.00000	0,020	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,196.00000	1,234	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		154.00000	0,137	18.77	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		327.00000	0,351	18.77	394,524.00	1,124	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		839.00000	0,800	18.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		12.00000	0,014	18.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,827.00000	1,786	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,827.00000	2,786	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		139.00000	0,124	19.04	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		362.00000	0,388	19.04	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		792.00000	0,753	17.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		15.00000	0,017	17.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,777.00000	1,736	24.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,777.00000	2,736	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		13.00000	0,011	25.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,536.00000	1,575	25.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		529.00000	0,495	17.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		52.00000	0,059	17.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,478.00000	1,437	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	0,001	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,477.00000	2,436	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		114.00000	0,101	19.56	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		437.00000	0,465	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		701.00000	0,663	17.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		24.00000	0,027	17.96	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,677.00000	1,637	23.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,001	23.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,677.00000	2,636	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		17.00000	0,014	25.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,390.00000	1,428	25.04	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		656.00000	0,619	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		29.00000	0,033	17.94	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,627.00000	1,587	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,001	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		613.00000	0,577	17.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		36.00000	0,041	17.92	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,578.00000	1,537	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	0,001	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,577.00000	2,536	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,573.00000	5,614	38.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,573.00000	4,614	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		489.00000	0,456	17.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		62.00000	0,070	17.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,428.00000	1,387	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	0,001	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,427.00000	2,386	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,473.00000	4,514	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		345.00000	0,317	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		118.00000	0,131	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,873.00000	7,914	45.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,130.00000	1,090	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		3.00000	0,004	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,627.00000	2,586	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,127.00000	4,086	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,123.00000	8,164	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,123.00000	5,164	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		886.00000	0,847	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		9.00000	0,011	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,377.00000	2,336	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,877.00000	3,836	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		228.00000	0,206	17.73	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		201.00000	0,220	17.73	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		12.00000	0,010	26.35	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,635.00000	1,674	26.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,723.00000	4,764	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		207.00000	0,186	17.99	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		230.00000	0,250	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		188.00000	0,168	18.25	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		261.00000	0,282	18.25	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		7.00000	0,005	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,030.00000	2,069	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		8.00000	0,007	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,931.00000	1,971	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		170.00000	0,152	18.51	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		293.00000	0,316	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		103.00000	0,091	19.82	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		476.00000	0,505	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,923.00000	4,964	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		77.00000	0,067	20.60	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		600.00000	0,631	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,173.00000	5,214	36.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		48.00000	0,041	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		821.00000	0,855	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,823.00000	4,864	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		5.00000	0,004	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,128.00000	2,168	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		94.00000	0,082	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		517.00000	0,546	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,873.00000	4,914	35.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		85.00000	0,074	20.34	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		558.00000	0,588	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		63.00000	0,055	21.12	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		686.00000	0,719	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,973.00000	5,014	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2.00000	0,002	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,575.00000	2,616	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		3.00000	0,002	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,476.00000	2,516	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		3.00000	0,003	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,376.00000	2,417	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		70.00000	0,061	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		643.00000	0,675	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,373.00000	5,414	37.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,675.00000	2,715	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		33.00000	0,028	22.95	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,006.00000	1,042	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,323.00000	5,364	37.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		36.00000	0,031	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		959.00000	0,995	22.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,423.00000	5,464	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		30.00000	0,026	23.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,053.00000	1,090	23.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,473.00000	5,514	38.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,874.00000	2,915	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	0,001	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,774.00000	2,815	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		28.00000	0,024	23.47	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,101.00000	1,138	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,623.00000	5,664	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		21.00000	0,018	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,244.00000	1,282	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,123.00000	6,164	40.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		14.00000	0,012	25.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,487.00000	1,526	25.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,723.00000	5,764	39.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,024.00000	3,065	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		18.00000	0,016	24.78	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	8.85	Put		1,341.00000	1,380	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,073.00000	6,114	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,823.00000	5,864	39.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,124.00000	3,165	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		16.00000	0,013	25.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,439.00000	1,477	25.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,673.00000	5,714	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,974.00000	3,015	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		20.00000	0,017	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,293.00000	1,331	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	40.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,973.00000	6,014	40.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		9.00000	0,008	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,782.00000	1,822	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		8.00000	0,007	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,881.00000	1,921	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,273.00000	6,314	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		6.00000	0,005	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,079.00000	2,119	28.34	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	14.00	Call		0.00000	0,000	41.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,473.00000	6,514	41.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,373.00000	4,414	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		4.00000	0,003	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,277.00000	2,317	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,623.00000	6,664	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,523.00000	4,564	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,423.00000	4,464	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,373.00000	6,414	41.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,273.00000	4,314	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,173.00000	4,214	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		5.00000	0,004	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,178.00000	2,218	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	41.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,423.00000	6,464	41.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,323.00000	4,364	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.67	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	11.75	Put		4,223.00000	4,264	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,123.00000	4,164	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,023.00000	4,064	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	39.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,773.00000	5,814	39.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,074.00000	3,115	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		12.00000	0,011	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,585.00000	1,625	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,873.00000	5,914	39.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,373.00000	3,414	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,274.00000	3,314	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,174.00000	3,215	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		11.00000	0,009	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,684.00000	1,723	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,923.00000	5,964	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,224.00000	3,264	30.31	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		10.00000	0,009	26.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,733.00000	1,773	26.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,023.00000	6,064	40.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,923.00000	3,964	31.51	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		3,823.00000	3,864	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,723.00000	3,764	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,623.00000	3,664	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.82	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,523.00000	3,564	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,423.00000	3,464	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,323.00000	3,364	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		9.00000	0,007	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,832.00000	1,871	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,173.00000	6,214	40.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,073.00000	4,114	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,973.00000	4,014	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,873.00000	3,914	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,773.00000	3,814	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,673.00000	3,714	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,573.00000	3,614	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		7.00000	0,006	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,980.00000	2,020	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,023.00000	5,064	36.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,924.00000	2,965	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	0,001	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,824.00000	2,865	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2.00000	0,001	29.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,725.00000	2,765	29.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2.00000	0,002	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,625.00000	2,666	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2.00000	0,002	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,525.00000	2,566	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		3.00000	0,002	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,426.00000	2,466	28.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		4.00000	0,004	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,227.00000	2,268	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.04	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,773.00000	4,814	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		4.00000	0,003	28.77	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,327.00000	2,367	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,913.00000	3,954	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,473.00000	3,514	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,073.00000	8,114	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,927.00000	3,886	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,023.00000	8,064	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,977.00000	3,936	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,173.00000	8,214	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,827.00000	3,786	23.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,273.00000	8,314	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		126.00000	0,112	19.30	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	7.80	Put		399.00000	0,426	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		746.00000	0,708	17.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		19.00000	0,022	17.98	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,727.00000	1,687	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,001	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,727.00000	2,686	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,727.00000	3,686	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,323.00000	8,364	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,323.00000	6,364	41.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,677.00000	3,636	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,373.00000	8,414	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,627.00000	3,586	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,923.00000	7,964	46.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,077.00000	4,036	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,973.00000	8,014	46.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,027.00000	3,986	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,223.00000	8,264	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,223.00000	6,264	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,777.00000	3,736	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,423.00000	8,464	46.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,577.00000	3,536	25.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.61630	7.65610		18.17	0.00	0	39,538.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		163.00000	0,153	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		907.00000	0,937	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,494.00000	8,534	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,495.00000	6,534	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,506.00000	3,466	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,544.00000	8,584	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,545.00000	6,584	30.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,456.00000	3,416	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,644.00000	8,684	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,944.00000	8,984	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,144.00000	9,184	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,144.00000	7,184	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		22.00000	0,020	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,166.00000	3,204	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,094.00000	9,134	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,094.00000	7,134	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		23.00000	0,021	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,117.00000	3,155	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,911.00000	1,872	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		5.00000	0,006	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,907.00000	2,867	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,044.00000	9,084	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,044.00000	7,084	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,844.00000	8,884	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,894.00000	8,934	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,794.00000	8,834	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,794.00000	6,834	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		462.00000	0,436	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		256.00000	0,270	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,230.00000	1,191	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		24.00000	0,025	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,209.00000	2,170	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		3.00000	0,004	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,206.00000	3,167	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,694.00000	8,734	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,694.00000	6,734	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,325.00000	1,287	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		19.00000	0,021	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,309.00000	2,269	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		3.00000	0,003	23.14	0.00	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		3,306.00000	3,267	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,001	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,594.00000	8,634	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		580.00000	0,551	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		174.00000	0,185	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,422.00000	1,383	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		16.00000	0,017	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,406.00000	3,367	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,644.00000	6,684	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		3.00000	0,002	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,147.00000	5,186	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		180.00000	0,169	20.98	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		824.00000	0,853	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		549.00000	0,521	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		193.00000	0,205	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,374.00000	1,335	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		18.00000	0,019	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,358.00000	2,319	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		2.00000	0,003	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,356.00000	3,317	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,001	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		155.00000	0,145	21.58	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		949.00000	0,979	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		117.00000	0,109	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,211.00000	1,243	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,944.00000	6,984	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,894.00000	6,934	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		13.00000	0,012	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,907.00000	3,946	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,844.00000	6,884	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		122.00000	0,114	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,166.00000	1,198	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		998.00000	0,963	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		42.00000	0,047	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,961.00000	1,922	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		5.00000	0,006	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,957.00000	2,917	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		148.00000	0,138	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		992.00000	1,022	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		435.00000	0,410	18.05	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		279.00000	0,294	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,159.00000	2,120	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	0,004	22.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,156.00000	3,117	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,396.00000	5,436	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		7.00000	0,007	30.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,401.00000	4,441	30.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		18.00000	0,017	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,412.00000	3,451	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		141.00000	0,132	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,035.00000	1,066	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		410.00000	0,385	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		304.00000	0,319	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,135.00000	1,097	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		29.00000	0,031	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,110.00000	2,070	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,107.00000	3,067	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,446.00000	5,486	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		7.00000	0,006	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,451.00000	4,490	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		18.00000	0,017	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,462.00000	3,501	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		134.00000	0,125	22.18	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	8.60	Put		1,078.00000	1,109	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,088.00000	1,050	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		32.00000	0,034	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,060.00000	2,021	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	0,005	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,057.00000	3,017	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,001	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,496.00000	5,535	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		17.00000	0,016	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,511.00000	3,550	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		128.00000	0,120	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,122.00000	1,154	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,042.00000	1,006	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		36.00000	0,040	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,010.00000	1,971	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		4.00000	0,005	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,007.00000	2,967	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,645.00000	5,685	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		5.00000	0,005	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,649.00000	4,689	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		16.00000	0,014	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,660.00000	3,698	30.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		111.00000	0,104	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,255.00000	1,288	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		307.00000	0,289	18.97	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		451.00000	0,473	18.97	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		913.00000	0,879	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		57.00000	0,063	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,862.00000	1,823	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		6.00000	0,007	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,857.00000	2,817	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		291.00000	0,273	19.17	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		485.00000	0,507	19.17	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		872.00000	0,838	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		66.00000	0,072	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,813.00000	1,774	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		7.00000	0,008	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,807.00000	2,767	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,745.00000	5,785	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		15.00000	0,014	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,759.00000	3,798	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		102.00000	0,095	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,346.00000	1,379	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		275.00000	0,259	19.37	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		519.00000	0,543	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		832.00000	0,799	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		76.00000	0,083	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,764.00000	1,725	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		8.00000	0,009	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,757.00000	2,717	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,001	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,845.00000	5,885	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		14.00000	0,013	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,858.00000	3,897	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,001	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,045.00000	6,085	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		3.00000	0,003	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,047.00000	5,087	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		12.00000	0,011	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,056.00000	4,095	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		24.00000	0,022	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,068.00000	3,106	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,001	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,995.00000	6,035	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	0,003	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,997.00000	5,037	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		13.00000	0,011	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,007.00000	4,045	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	7.15	Call		647.00000	0,616	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		141.00000	0,150	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,519.00000	1,480	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		13.00000	0,014	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,508.00000	2,468	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,001	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,945.00000	5,985	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		13.00000	0,012	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,957.00000	3,996	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		26.00000	0,024	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,970.00000	3,008	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		86.00000	0,080	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,530.00000	1,564	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		222.00000	0,208	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		666.00000	0,692	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		682.00000	0,651	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		126.00000	0,135	17.57	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,568.00000	1,529	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		12.00000	0,013	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,558.00000	2,518	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	0,002	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,795.00000	5,835	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		14.00000	0,013	30.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,808.00000	3,847	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		261.00000	0,245	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		555.00000	0,579	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		793.00000	0,760	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		87.00000	0,094	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,714.00000	1,675	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		8.00000	0,009	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,707.00000	2,668	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,002	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,695.00000	5,735	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		5.00000	0,004	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,699.00000	4,738	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		15.00000	0,014	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,709.00000	3,748	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		98.00000	0,091	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,392.00000	1,425	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		107.00000	0,100	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,301.00000	1,334	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,002	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,346.00000	5,386	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		8.00000	0,007	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,352.00000	4,391	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		94.00000	0,087	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,438.00000	1,471	23.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		755.00000	0,722	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		99.00000	0,106	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,665.00000	1,626	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		9.00000	0,010	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,545.00000	5,585	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		17.00000	0,015	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,561.00000	3,599	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		79.00000	0,074	24.59	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,623.00000	1,658	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		613.00000	0,583	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		157.00000	0,167	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,470.00000	1,432	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		14.00000	0,016	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,458.00000	2,418	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	0,002	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		10.00000	0,009	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,204.00000	4,243	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		76.00000	0,071	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,670.00000	1,705	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		90.00000	0,084	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,484.00000	1,518	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		519.00000	0,491	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		213.00000	0,225	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.05	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	15.50	Put		7,844.00000	7,884	33.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,001	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,345.00000	6,385	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		4.00000	0,004	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,848.00000	4,888	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		19.00000	0,018	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,363.00000	3,402	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,183.00000	1,144	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		27.00000	0,028	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,657.00000	2,618	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,002	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,156.00000	4,116	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,094.00000	8,134	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,595.00000	6,634	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		16.00000	0,015	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,610.00000	3,649	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		190.00000	0,178	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		784.00000	0,812	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		955.00000	0,920	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		49.00000	0,054	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,408.00000	2,369	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	0,003	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	3.75	Call		3,906.00000	3,866	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		73.00000	0,069	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,717.00000	1,753	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		386.00000	0,362	18.17	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		330.00000	0,346	18.17	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		6.00000	0,005	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,600.00000	4,639	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		9.00000	0,008	31.01	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,253.00000	4,292	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		83.00000	0,077	24.39	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,577.00000	1,611	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		71.00000	0,066	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,765.00000	1,800	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		363.00000	0,342	18.37	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		357.00000	0,376	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		6.00000	0,005	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,550.00000	4,589	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		59.00000	0,055	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,003.00000	2,039	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		63.00000	0,059	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,907.00000	1,943	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		343.00000	0,323	18.57	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		387.00000	0,407	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		57.00000	0,053	26.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,051.00000	2,087	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		61.00000	0,057	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,955.00000	1,991	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		66.00000	0,061	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,860.00000	1,895	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		325.00000	0,306	18.77	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		419.00000	0,440	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		4.00000	0,003	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,898.00000	4,937	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		211.00000	0,197	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		705.00000	0,731	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		3.00000	0,003	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,097.00000	5,137	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		25.00000	0,023	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,019.00000	3,057	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		27.00000	0,025	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,921.00000	2,959	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		29.00000	0,027	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,823.00000	2,861	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		172.00000	0,160	21.18	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		866.00000	0,894	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		4.00000	0,003	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,948.00000	4,987	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		28.00000	0,026	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,872.00000	2,910	28.44	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	10.40	Call		30.00000	0,028	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,774.00000	2,812	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		200.00000	0,187	20.57	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		744.00000	0,771	20.57	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		4.00000	0,004	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,798.00000	4,838	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		31.00000	0,029	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,725.00000	2,763	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		34.00000	0,031	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,628.00000	2,665	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		37.00000	0,034	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,531.00000	2,568	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		40.00000	0,037	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,434.00000	2,471	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		44.00000	0,040	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,338.00000	2,374	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		48.00000	0,044	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,242.00000	2,278	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		52.00000	0,048	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,146.00000	2,182	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		234.00000	0,220	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		628.00000	0,654	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		7.00000	0,006	30.86	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,501.00000	4,540	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		68.00000	0,064	25.39	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		1,812.00000	1,848	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		5.00000	0,004	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,749.00000	4,788	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		32.00000	0,030	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,676.00000	2,714	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		35.00000	0,033	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,579.00000	2,617	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		38.00000	0,035	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,482.00000	2,519	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		46.00000	0,042	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,290.00000	2,326	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		50.00000	0,046	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,194.00000	2,230	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		54.00000	0,050	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,098.00000	2,134	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		247.00000	0,232	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		591.00000	0,616	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		42.00000	0,039	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,386.00000	2,423	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,044.00000	8,084	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,956.00000	3,916	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,001	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,095.00000	6,135	30.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		11.00000	0,010	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,105.00000	4,144	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,144.00000	8,184	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,001	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,145.00000	6,185	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		10.00000	0,009	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,154.00000	4,193	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,856.00000	3,816	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,294.00000	8,334	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,001	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,295.00000	6,335	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		9.00000	0,008	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,303.00000	4,342	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,706.00000	3,666	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,194.00000	8,234	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,001	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,195.00000	6,235	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,806.00000	3,766	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,844.00000	9,884	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,244.00000	8,284	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	0,001	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,245.00000	6,285	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,756.00000	3,716	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,344.00000	8,384	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,656.00000	3,616	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,394.00000	8,434	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,001	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,395.00000	6,435	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		718.00000	0,686	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		112.00000	0,120	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,616.00000	1,578	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		10.00000	0,012	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,607.00000	2,568	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,002	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,606.00000	3,566	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,944.00000	7,984	33.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,056.00000	4,016	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,994.00000	8,034	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,006.00000	3,966	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,444.00000	8,484	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	0,001	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,445.00000	6,485	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,556.00000	3,516	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.74680	7.78810		18.62	0.00	0	5,713.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,063.00000	8,104	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		15.00000	0,015	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,077.00000	6,118	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		42.00000	0,039	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,104.00000	4,142	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		114.00000	0,109	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,176.00000	2,212	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,036.00000	1,001	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		98.00000	0,104	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,951.00000	1,910	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		13.00000	0,013	18.85	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,941.00000	2,900	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,939.00000	3,897	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,013.00000	8,054	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		16.00000	0,015	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,028.00000	6,068	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		43.00000	0,040	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,055.00000	4,093	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		118.00000	0,112	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,130.00000	2,165	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		468.00000	0,447	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		480.00000	0,500	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,076.00000	1,040	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		88.00000	0,093	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,999.00000	1,959	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		11.00000	0,012	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,991.00000	2,950	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,989.00000	3,947	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		449.00000	0,429	18.94	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		511.00000	0,532	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	29.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,113.00000	8,154	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		15.00000	0,014	32.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,127.00000	6,167	32.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		41.00000	0,038	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,153.00000	4,191	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		111.00000	0,105	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,223.00000	2,258	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		431.00000	0,411	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		543.00000	0,564	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		998.00000	0,963	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		110.00000	0,116	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,902.00000	1,862	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		14.00000	0,015	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,891.00000	2,850	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,889.00000	3,847	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,163.00000	8,204	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		14.00000	0,013	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,176.00000	6,216	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		40.00000	0,037	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,202.00000	4,240	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		108.00000	0,102	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,270.00000	2,305	25.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		414.00000	0,395	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		576.00000	0,598	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		960.00000	0,926	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		122.00000	0,129	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,854.00000	1,814	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		16.00000	0,017	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,841.00000	2,800	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,839.00000	3,798	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,263.00000	8,304	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		12.00000	0,012	32.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,274.00000	6,315	32.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		37.00000	0,035	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,299.00000	4,338	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		101.00000	0,096	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,363.00000	2,399	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		382.00000	0,364	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		644.00000	0,667	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		888.00000	0,855	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		150.00000	0,158	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,758.00000	1,718	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		20.00000	0,021	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,742.00000	2,701	22.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		4.00000	0,004	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,739.00000	3,698	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,313.00000	8,354	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		12.00000	0,011	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,324.00000	6,364	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		37.00000	0,034	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,349.00000	4,387	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		98.00000	0,093	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,410.00000	2,446	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		367.00000	0,350	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		679.00000	0,703	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		853.00000	0,821	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		165.00000	0,174	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,710.00000	1,670	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		22.00000	0,023	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,692.00000	2,651	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		4.00000	0,004	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,689.00000	3,648	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,363.00000	8,404	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		11.00000	0,010	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,373.00000	6,413	32.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		36.00000	0,034	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,398.00000	4,437	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		96.00000	0,091	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,458.00000	2,494	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		353.00000	0,336	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		715.00000	0,739	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		819.00000	0,788	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		181.00000	0,191	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,663.00000	1,623	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		25.00000	0,026	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,643.00000	2,601	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		5.00000	0,004	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,639.00000	3,598	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,513.00000	8,554	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		9.00000	0,009	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,521.00000	6,562	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		33.00000	0,031	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,545.00000	4,584	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		88.00000	0,083	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,600.00000	2,636	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		724.00000	0,695	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		236.00000	0,248	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,521.00000	1,482	17.90	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	6.30	Put		33.00000	0,035	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,494.00000	2,453	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		6.00000	0,006	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,489.00000	3,448	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,463.00000	8,504	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		10.00000	0,009	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,472.00000	6,512	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		34.00000	0,032	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,496.00000	4,535	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		90.00000	0,085	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,552.00000	2,588	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		327.00000	0,311	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		789.00000	0,814	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		754.00000	0,725	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		216.00000	0,228	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,568.00000	1,529	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		30.00000	0,032	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,543.00000	2,502	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		5.00000	0,005	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,539.00000	3,498	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,613.00000	8,654	29.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		8.00000	0,008	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,620.00000	6,661	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		31.00000	0,030	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,643.00000	4,683	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		83.00000	0,079	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,695.00000	2,732	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		291.00000	0,277	20.74	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		903.00000	0,930	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		665.00000	0,637	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		277.00000	0,290	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,429.00000	1,390	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		41.00000	0,043	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,394.00000	2,353	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		6.00000	0,006	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,390.00000	3,348	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,001	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		314.00000	0,299	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		826.00000	0,852	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,914.00000	7,954	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		18.00000	0,016	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,930.00000	5,969	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		45.00000	0,042	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,957.00000	3,995	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		125.00000	0,119	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,037.00000	2,072	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		510.00000	0,487	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		422.00000	0,440	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,159.00000	1,123	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		71.00000	0,076	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,097.00000	2,057	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		9.00000	0,010	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,090.00000	3,049	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,088.00000	4,047	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,963.00000	8,004	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		17.00000	0,016	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,979.00000	6,019	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		44.00000	0,042	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,006.00000	4,045	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		122.00000	0,116	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,084.00000	2,119	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		488.00000	0,466	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		450.00000	0,469	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,116.00000	1,080	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		78.00000	0,083	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,048.00000	2,007	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		10.00000	0,010	19.06	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	13/09/2010	Foreign Exchange Future	4.75	Call		3,041.00000	2,999	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		3.00000	0,002	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,039.00000	3,997	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,213.00000	8,254	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		13.00000	0,012	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,225.00000	6,265	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		38.00000	0,036	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,250.00000	4,289	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		104.00000	0,099	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,316.00000	2,352	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		398.00000	0,379	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		610.00000	0,632	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		924.00000	0,890	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		136.00000	0,143	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,806.00000	1,766	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		18.00000	0,019	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,792.00000	2,751	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		4.00000	0,004	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,789.00000	3,748	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,413.00000	8,454	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		11.00000	0,010	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,423.00000	6,463	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		35.00000	0,033	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,447.00000	4,486	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		93.00000	0,088	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,505.00000	2,541	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		340.00000	0,323	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		752.00000	0,776	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		786.00000	0,756	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		198.00000	0,209	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,615.00000	1,576	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		27.00000	0,029	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,593.00000	2,552	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		5.00000	0,005	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,589.00000	3,548	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,563.00000	8,604	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		9.00000	0,008	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,571.00000	6,611	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		32.00000	0,030	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,594.00000	4,633	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		85.00000	0,081	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,647.00000	2,684	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		302.00000	0,288	20.58	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		864.00000	0,891	20.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		694.00000	0,665	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		256.00000	0,268	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,475.00000	1,436	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		37.00000	0,039	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,444.00000	2,403	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		6.00000	0,006	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,439.00000	3,398	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		157.00000	0,149	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,669.00000	1,702	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		173.00000	0,164	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,535.00000	1,567	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,022.00000	1,050	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		260.00000	0,247	21.23	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,146.00000	1,175	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		234.00000	0,222	21.72	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.87830	7.92090		18.67	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		21.00000	0,020	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,050.00000	8,092	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		41.00000	0,039	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,070.00000	6,111	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		80.00000	0,077	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,109.00000	4,149	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		182.00000	0,174	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,211.00000	2,246	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
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		560.00000	0,539	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		589.00000	0,611	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,117.00000	1,085	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		146.00000	0,157	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,993.00000	1,952	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		22.00000	0,024	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,978.00000	2,936	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		7.00000	0,008	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,972.00000	3,930	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		381.00000	0,367	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,010.00000	1,039	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		21.00000	0,019	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,100.00000	8,141	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		40.00000	0,038	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,119.00000	6,160	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		79.00000	0,075	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,158.00000	4,197	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		177.00000	0,170	24.71	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,256.00000	2,292	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,081.00000	1,049	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		160.00000	0,171	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,946.00000	1,905	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		25.00000	0,027	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,928.00000	2,886	22.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		7.00000	0,008	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,923.00000	3,880	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		20.00000	0,019	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,149.00000	8,191	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		39.00000	0,037	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,168.00000	6,209	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		77.00000	0,074	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,206.00000	4,246	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		173.00000	0,165	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,302.00000	2,337	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		524.00000	0,504	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		653.00000	0,676	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,046.00000	1,015	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		175.00000	0,187	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,898.00000	1,858	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		27.00000	0,030	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,879.00000	2,836	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		8.00000	0,008	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,873.00000	3,830	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	0,002	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		19.00000	0,018	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,198.00000	8,240	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		38.00000	0,037	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,217.00000	6,259	32.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		76.00000	0,072	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,255.00000	4,294	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		169.00000	0,161	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,348.00000	2,383	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		507.00000	0,488	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		686.00000	0,710	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,012.00000	0,981	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		191.00000	0,203	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,852.00000	1,811	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		31.00000	0,033	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,829.00000	2,787	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		8.00000	0,009	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,823.00000	3,780	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		542.00000	0,521	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		621.00000	0,643	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		19.00000	0,018	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,248.00000	8,290	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		38.00000	0,036	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,267.00000	6,308	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		74.00000	0,071	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,303.00000	4,343	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		165.00000	0,158	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,394.00000	2,430	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		491.00000	0,472	19.65	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		720.00000	0,744	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		978.00000	0,948	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		207.00000	0,220	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,805.00000	1,765	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		34.00000	0,037	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,780.00000	2,737	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		9.00000	0,009	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,773.00000	3,731	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	0,003	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		19.00000	0,017	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,298.00000	8,339	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		37.00000	0,035	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,316.00000	6,357	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		73.00000	0,070	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,352.00000	4,392	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		161.00000	0,154	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,440.00000	2,476	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		475.00000	0,457	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		754.00000	0,779	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		946.00000	0,916	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		225.00000	0,238	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,759.00000	1,718	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		38.00000	0,040	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,730.00000	2,688	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		9.00000	0,010	21.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,723.00000	3,681	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	0,003	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		18.00000	0,017	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,347.00000	8,389	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		36.00000	0,035	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,365.00000	6,407	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		71.00000	0,068	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,400.00000	4,440	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		157.00000	0,150	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,486.00000	2,522	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		460.00000	0,443	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		789.00000	0,815	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		914.00000	0,885	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		243.00000	0,257	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,713.00000	1,673	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		42.00000	0,045	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,681.00000	2,638	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,673.00000	3,631	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	0,003	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		16.00000	0,015	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,545.00000	8,587	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		34.00000	0,032	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,563.00000	6,604	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		66.00000	0,063	29.79	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,595.00000	4,635	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		143.00000	0,137	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,672.00000	2,709	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		406.00000	0,390	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		935.00000	0,962	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		796.00000	0,769	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		325.00000	0,341	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,532.00000	1,493	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		61.00000	0,065	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,483.00000	2,440	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		12.00000	0,012	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,474.00000	3,432	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	0,004	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		17.00000	0,016	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,496.00000	8,538	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		35.00000	0,033	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,514.00000	6,555	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		67.00000	0,064	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,546.00000	4,586	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		146.00000	0,140	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,625.00000	2,662	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		419.00000	0,402	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		898.00000	0,924	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		825.00000	0,796	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		304.00000	0,318	18.01	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	6.40	Call		1,577.00000	1,537	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		56.00000	0,059	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,532.00000	2,490	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		11.00000	0,012	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,524.00000	3,482	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	0,004	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		370.00000	0,355	20.91	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,049.00000	1,077	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		16.00000	0,015	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,595.00000	8,637	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		33.00000	0,032	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,612.00000	6,654	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		65.00000	0,062	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,644.00000	4,684	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		140.00000	0,134	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,719.00000	2,756	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		393.00000	0,378	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		972.00000	1,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		769.00000	0,742	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		348.00000	0,364	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,488.00000	1,449	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		67.00000	0,071	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,434.00000	2,391	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		13.00000	0,013	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,425.00000	3,382	24.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		4.00000	0,004	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		446.00000	0,429	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		825.00000	0,851	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		22.00000	0,021	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,951.00000	7,993	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		42.00000	0,040	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,971.00000	6,012	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		83.00000	0,080	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,012.00000	4,052	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		191.00000	0,183	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,120.00000	2,155	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		600.00000	0,576	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		529.00000	0,548	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,193.00000	1,158	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		122.00000	0,130	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,090.00000	2,047	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		19.00000	0,019	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,077.00000	3,035	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		6.00000	0,007	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,072.00000	4,030	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,002	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		22.00000	0,020	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,001.00000	8,042	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		41.00000	0,039	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,020.00000	6,061	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		82.00000	0,078	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,061.00000	4,100	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		186.00000	0,178	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,165.00000	2,200	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		579.00000	0,557	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		558.00000	0,579	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,153.00000	1,121	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		132.00000	0,143	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,041.00000	1,999	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		20.00000	0,021	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,027.00000	2,985	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		6.00000	0,007	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,022.00000	3,980	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,002	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		18.00000	0,017	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,397.00000	8,439	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		36.00000	0,034	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,415.00000	6,456	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		70.00000	0,067	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,449.00000	4,489	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		153.00000	0,147	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,532.00000	2,569	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		884.00000	0,855	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		263.00000	0,277	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,667.00000	1,627	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		46.00000	0,049	17.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,631.00000	2,589	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		10.00000	0,011	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,624.00000	3,581	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	0,003	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		17.00000	0,016	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,446.00000	8,488	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		35.00000	0,034	32.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,464.00000	6,506	32.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		69.00000	0,066	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,498.00000	4,538	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		150.00000	0,143	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,579.00000	2,615	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		432.00000	0,415	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		861.00000	0,887	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		854.00000	0,825	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		283.00000	0,297	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,622.00000	1,582	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		51.00000	0,054	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,582.00000	2,539	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		11.00000	0,011	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,574.00000	3,531	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		28.00000	0,027	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,157.00000	7,199	33.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		54.00000	0,051	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,183.00000	5,223	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		111.00000	0,106	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,240.00000	3,278	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		285.00000	0,274	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,414.00000	1,446	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,871.00000	4,828	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,456.00000	1,488	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		277.00000	0,266	22.31	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.19260	12.25920		14.73	5,632,981.20	462	13,991.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,741.00000	9,807	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,741.00000	7,807	35.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,741.00000	5,807	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,001	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,743.00000	3,808	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		30.00000	0,025	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,771.00000	1,832	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		105.00000	0,089	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		846.00000	0,896	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		437.00000	0,389	14.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		178.00000	0,196	14.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,272.00000	1,205	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		13.00000	0,012	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,261.00000	2,195	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2.00000	0,002	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,891.00000	9,957	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	36.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,891.00000	7,957	36.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,891.00000	5,957	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,892.00000	3,958	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		25.00000	0,021	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,916.00000	1,978	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		85.00000	0,072	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		976.00000	1,029	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		352.00000	0,309	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		243.00000	0,266	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,126.00000	1,059	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		17.00000	0,016	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,112.00000	2,046	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		3.00000	0,003	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,841.00000	9,907	36.49	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	20.10	Call		0.00000	0,000	36.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,841.00000	7,907	36.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,841.00000	5,907	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,842.00000	3,908	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		27.00000	0,022	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,868.00000	1,929	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		91.00000	0,077	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		932.00000	0,984	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		379.00000	0,334	14.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		220.00000	0,241	14.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,174.00000	1,108	14.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		15.00000	0,015	14.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,162.00000	2,095	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		3.00000	0,002	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,110.00000	3,043	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,241.00000	9,307	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,241.00000	7,307	34.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,091.00000	9,157	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.77	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,091.00000	7,157	33.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,091.00000	5,157	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		4.00000	0,003	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,095.00000	3,160	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		66.00000	0,055	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,157.00000	1,212	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		262.00000	0,228	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		353.00000	0,385	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		938.00000	0,875	14.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		29.00000	0,032	14.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,913.00000	1,847	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		4.00000	0,004	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,910.00000	2,843	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,941.00000	9,007	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,941.00000	7,007	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,942.00000	5,007	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		5.00000	0,004	23.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,946.00000	3,011	23.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		80.00000	0,067	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,021.00000	1,074	18.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		326.00000	0,284	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		267.00000	0,291	14.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,077.00000	1,011	13.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		18.00000	0,018	13.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,062.00000	1,996	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		3.00000	0,003	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,060.00000	2,993	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,991.00000	9,057	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,991.00000	7,057	33.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,991.00000	5,057	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		5.00000	0,004	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,996.00000	3,061	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		75.00000	0,063	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,066.00000	1,120	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		301.00000	0,264	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		292.00000	0,321	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,029.00000	0,965	13.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		20.00000	0,022	13.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,013.00000	1,946	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		4.00000	0,003	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,010.00000	2,943	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,141.00000	9,207	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,141.00000	7,207	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,141.00000	5,207	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		4.00000	0,003	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,145.00000	3,210	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		61.00000	0,052	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,202.00000	1,259	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		244.00000	0,212	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		385.00000	0,419	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		893.00000	0,831	14.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		34.00000	0,038	14.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,864.00000	1,797	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		5.00000	0,004	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,860.00000	2,793	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,391.00000	9,457	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,391.00000	7,457	34.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,541.00000	9,607	36.49	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	19.80	Call		0.00000	0,000	35.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,541.00000	7,607	35.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,791.00000	9,857	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,791.00000	7,857	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,791.00000	5,857	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,001	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,793.00000	3,858	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		98.00000	0,083	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		889.00000	0,940	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		407.00000	0,361	14.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		198.00000	0,218	14.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,223.00000	1,156	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		14.00000	0,013	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,212.00000	2,145	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		3.00000	0,002	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,691.00000	9,757	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,691.00000	7,757	35.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,641.00000	9,707	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,641.00000	7,707	35.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,591.00000	9,657	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,591.00000	7,657	35.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,491.00000	9,557	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,491.00000	7,557	35.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,341.00000	9,407	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,341.00000	7,407	34.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,291.00000	9,357	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,291.00000	7,357	34.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,191.00000	9,257	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,191.00000	7,257	34.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,191.00000	5,257	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		4.00000	0,003	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,195.00000	3,260	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		58.00000	0,048	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,249.00000	1,305	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		227.00000	0,197	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		418.00000	0,454	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		850.00000	0,788	14.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		41.00000	0,045	14.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,814.00000	1,747	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		5.00000	0,004	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,810.00000	2,743	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,041.00000	9,107	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,041.00000	7,107	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,041.00000	5,107	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	25.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,042.00000	4,108	25.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		5.00000	0,004	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,046.00000	3,111	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		21.00000	0,017	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,062.00000	2,124	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		70.00000	0,059	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,111.00000	1,166	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		281.00000	0,246	15.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		322.00000	0,353	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		983.00000	0,920	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		24.00000	0,027	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,963.00000	1,896	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		4.00000	0,003	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,960.00000	2,893	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		28.00000	0,024	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,819.00000	1,881	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,641.00000	5,707	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,642.00000	4,708	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,002	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,643.00000	3,709	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		9.00000	0,007	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,650.00000	2,714	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		33.00000	0,028	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,674.00000	1,735	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		120.00000	0,102	17.27	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		761.00000	0,809	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		501.00000	0,450	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		142.00000	0,157	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,369.00000	1,303	15.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		10.00000	0,010	15.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,361.00000	2,295	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2.00000	0,002	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,391.00000	5,457	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	0,001	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,392.00000	4,458	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	0,002	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,394.00000	3,459	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		12.00000	0,010	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,403.00000	2,467	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		45.00000	0,038	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,436.00000	1,495	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		171.00000	0,147	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		562.00000	0,604	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		684.00000	0,626	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		75.00000	0,083	14.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,616.00000	1,549	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		7.00000	0,006	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,610.00000	2,544	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	0,001	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,491.00000	5,557	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,492.00000	4,558	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	0,002	24.36	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,493.00000	3,559	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		11.00000	0,009	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,502.00000	2,566	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		40.00000	0,033	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,531.00000	1,590	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		148.00000	0,127	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		639.00000	0,684	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		607.00000	0,552	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		98.00000	0,109	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,517.00000	1,451	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		8.00000	0,008	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,511.00000	2,444	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2.00000	0,001	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,291.00000	5,357	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,292.00000	4,358	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		3.00000	0,003	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,294.00000	3,360	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		14.00000	0,012	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,305.00000	2,369	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		51.00000	0,043	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,342.00000	1,400	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		197.00000	0,170	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		488.00000	0,527	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		765.00000	0,705	14.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		56.00000	0,062	14.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,715.00000	1,648	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		6.00000	0,005	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,710.00000	2,644	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,001	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,591.00000	5,657	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,592.00000	4,658	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	0,002	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,593.00000	3,659	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		9.00000	0,007	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,600.00000	2,664	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		35.00000	0,030	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,626.00000	1,687	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		129.00000	0,110	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		720.00000	0,767	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		535.00000	0,483	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		126.00000	0,140	14.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,419.00000	1,352	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		10.00000	0,009	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,411.00000	2,344	21.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2.00000	0,001	21.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,691.00000	5,757	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,692.00000	4,758	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,001	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,693.00000	3,758	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		8.00000	0,006	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,699.00000	2,763	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		32.00000	0,026	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,723.00000	1,783	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		112.00000	0,095	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		803.00000	0,852	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		469.00000	0,419	14.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		160.00000	0,176	14.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,320.00000	1,254	15.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		11.00000	0,011	15.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,311.00000	2,245	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2.00000	0,002	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,541.00000	5,607	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,542.00000	4,608	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	0,002	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,543.00000	3,609	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		10.00000	0,008	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,551.00000	2,615	22.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		38.00000	0,031	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,579.00000	1,638	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		138.00000	0,118	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		679.00000	0,725	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		571.00000	0,517	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		112.00000	0,124	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,468.00000	1,401	16.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		9.00000	0,008	16.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,461.00000	2,394	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2.00000	0,001	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,441.00000	5,507	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,442.00000	4,508	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,002	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,444.00000	3,509	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		12.00000	0,009	22.76	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,453.00000	2,516	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		42.00000	0,035	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,483.00000	1,542	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		159.00000	0,137	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		600.00000	0,644	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		645.00000	0,588	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		86.00000	0,095	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,566.00000	1,500	16.65	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	10.70	Put		7.00000	0,007	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,561.00000	2,494	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2.00000	0,001	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,341.00000	5,407	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,342.00000	4,408	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	0,002	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,344.00000	3,409	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		13.00000	0,011	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,354.00000	2,418	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		48.00000	0,040	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,389.00000	1,447	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		183.00000	0,158	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		524.00000	0,565	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		724.00000	0,665	14.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		65.00000	0,072	14.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,665.00000	1,599	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		6.00000	0,006	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,660.00000	2,594	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	0,001	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,241.00000	5,307	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,242.00000	4,308	25.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		3.00000	0,003	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,244.00000	3,310	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		16.00000	0,013	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,257.00000	2,320	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		212.00000	0,183	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		453.00000	0,490	15.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		807.00000	0,746	14.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		48.00000	0,053	14.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,764.00000	1,698	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		5.00000	0,005	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,760.00000	2,694	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,001	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		54.00000	0,045	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,295.00000	1,352	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,341.00000	8,407	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,341.00000	6,407	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,659.00000	3,593	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,241.00000	8,307	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,241.00000	6,307	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,759.00000	3,693	24.95	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	8.50	Put		0.00000	0,000	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,291.00000	8,357	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,291.00000	6,357	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,709.00000	3,643	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,541.00000	8,607	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,541.00000	6,607	32.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,459.00000	3,393	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,641.00000	8,707	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,641.00000	6,707	32.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,359.00000	3,293	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,591.00000	8,657	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,591.00000	6,657	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,409.00000	3,343	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,691.00000	8,757	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,691.00000	6,757	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,309.00000	3,243	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,841.00000	8,907	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,841.00000	6,907	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,000	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,842.00000	4,907	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		6.00000	0,005	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,847.00000	2,912	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,160.00000	3,093	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,891.00000	8,957	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,891.00000	6,957	33.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,000	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,892.00000	4,957	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		6.00000	0,005	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,897.00000	2,962	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	36.49	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	21.05	Put		8,791.00000	8,857	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,791.00000	6,857	32.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,000	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,792.00000	4,857	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		7.00000	0,005	23.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,798.00000	2,862	23.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,210.00000	3,143	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,091.00000	8,157	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	30.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,091.00000	6,157	30.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,092.00000	4,158	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		20.00000	0,016	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,111.00000	2,173	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,909.00000	3,843	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,309.00000	4,243	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,259.00000	3,193	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,259.00000	4,193	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	25.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,409.00000	4,343	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,209.00000	4,143	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,391.00000	8,457	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,391.00000	6,457	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,609.00000	3,543	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,109.00000	4,043	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,941.00000	8,007	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,941.00000	6,007	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,942.00000	4,008	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		24.00000	0,020	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,965.00000	2,027	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,059.00000	3,993	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,191.00000	8,257	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	30.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,191.00000	6,257	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,192.00000	4,258	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		17.00000	0,014	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,208.00000	2,271	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,809.00000	3,743	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,441.00000	8,507	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	31.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,441.00000	6,507	31.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,559.00000	3,493	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,141.00000	8,207	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,141.00000	6,207	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,142.00000	4,208	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		18.00000	0,015	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,159.00000	2,222	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,859.00000	3,793	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,491.00000	8,557	36.49	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	18.75	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,491.00000	6,557	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,509.00000	3,443	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.39800	12.46290		15.92	1,239,800.00	100	12,368.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,587.00000	9,652	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		3.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,590.00000	7,654	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,887.00000	9,952	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	0,002	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,889.00000	7,954	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,388.00000	9,453	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	0,003	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,390.00000	7,455	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		10.00000	0,009	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,397.00000	5,461	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		58.00000	0,054	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,445.00000	3,506	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,238.00000	9,303	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,240.00000	7,305	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		12.00000	0,011	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,249.00000	5,313	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		63.00000	0,059	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,300.00000	3,361	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,138.00000	9,203	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	0,003	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,140.00000	7,205	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		226.00000	0,211	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,363.00000	1,413	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		460.00000	0,432	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		597.00000	0,634	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,891.00000	1,829	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		28.00000	0,031	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,872.00000	2,808	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		9.00000	0,010	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,938.00000	9,003	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	0,003	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,940.00000	7,005	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,988.00000	9,053	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	0,003	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,990.00000	7,055	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		516.00000	0,484	16.06	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		503.00000	0,536	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,126.00000	1,072	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		113.00000	0,124	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,034.00000	1,972	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		21.00000	0,024	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,021.00000	2,957	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		8.00000	0,009	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,438.00000	9,503	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		10.00000	0,009	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,447.00000	5,511	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		57.00000	0,053	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,494.00000	3,555	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,637.00000	9,702	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		2.00000	0,002	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,639.00000	7,704	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		8.00000	0,007	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,645.00000	5,709	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,787.00000	9,852	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	0,002	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,789.00000	7,854	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		611.00000	0,573	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		398.00000	0,425	15.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,296.00000	1,238	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		83.00000	0,090	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,230.00000	2,167	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		17.00000	0,019	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,837.00000	9,902	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	0,002	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,839.00000	7,904	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,253.00000	1,195	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		90.00000	0,097	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,181.00000	2,117	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		18.00000	0,019	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,737.00000	9,802	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		2.00000	0,002	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,739.00000	7,804	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		156.00000	0,146	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,893.00000	1,948	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		296.00000	0,277	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,033.00000	1,079	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		636.00000	0,598	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		373.00000	0,400	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,340.00000	1,281	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		77.00000	0,083	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,280.00000	2,216	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		17.00000	0,018	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,687.00000	9,752	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	0,007	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,694.00000	5,759	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		50.00000	0,046	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,737.00000	3,798	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,538.00000	9,602	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,540.00000	7,604	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,488.00000	9,552	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,490.00000	7,554	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		9.00000	0,008	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,496.00000	5,560	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		55.00000	0,051	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,542.00000	3,603	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,338.00000	9,403	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	0,003	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,340.00000	7,405	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		11.00000	0,010	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,348.00000	5,412	24.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		60.00000	0,056	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,397.00000	3,458	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		874.00000	0,827	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		211.00000	0,229	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,703.00000	1,642	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		40.00000	0,044	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,674.00000	2,610	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		11.00000	0,012	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,288.00000	9,353	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	0,003	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,290.00000	7,355	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,188.00000	9,253	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	0,003	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,190.00000	7,255	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		219.00000	0,204	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,406.00000	1,456	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		977.00000	0,927	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		164.00000	0,179	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,843.00000	1,782	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		30.00000	0,034	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,088.00000	9,153	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	0,003	26.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,090.00000	7,155	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		8.00000	0,007	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,595.00000	5,659	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		24.00000	0,022	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,611.00000	4,674	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		53.00000	0,049	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,640.00000	3,701	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		93.00000	0,086	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,680.00000	2,738	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		233.00000	0,218	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,320.00000	1,370	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		478.00000	0,448	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		565.00000	0,600	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,050.00000	0,998	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		137.00000	0,150	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,938.00000	1,876	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		25.00000	0,028	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,922.00000	2,857	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		9.00000	0,009	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		152.00000	0,142	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,939.00000	1,994	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	0,004	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,142.00000	6,206	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		37.00000	0,034	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,174.00000	4,236	25.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		67.00000	0,062	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,204.00000	3,264	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		691.00000	0,650	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		328.00000	0,352	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,428.00000	1,369	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		65.00000	0,071	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	0,005	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,042.00000	6,107	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		342.00000	0,320	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		879.00000	0,922	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		748.00000	0,705	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		285.00000	0,307	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,518.00000	1,459	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		55.00000	0,061	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,477.00000	2,413	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		14.00000	0,015	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		7.00000	0,006	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,744.00000	5,808	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		21.00000	0,018	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,758.00000	4,820	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		49.00000	0,045	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,786.00000	3,847	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		85.00000	0,079	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,822.00000	2,881	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		212.00000	0,198	19.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,449.00000	1,500	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		427.00000	0,400	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		664.00000	0,702	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		941.00000	0,893	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		178.00000	0,195	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,796.00000	1,735	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		33.00000	0,037	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,773.00000	2,709	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		10.00000	0,011	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		841.00000	0,795	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		228.00000	0,247	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,656.00000	1,595	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		43.00000	0,047	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,625.00000	2,561	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		12.00000	0,013	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		13.00000	0,011	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,200.00000	5,263	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		36.00000	0,032	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,223.00000	4,284	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		307.00000	0,287	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		994.00000	1,039	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		663.00000	0,623	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		350.00000	0,375	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,329.00000	2,265	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		16.00000	0,017	17.16	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	18.55	Call		5.00000	0,005	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,092.00000	6,157	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		39.00000	0,035	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,126.00000	4,187	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		69.00000	0,064	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,156.00000	3,216	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		170.00000	0,159	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,757.00000	1,811	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		330.00000	0,309	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		917.00000	0,961	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		719.00000	0,677	15.46	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		306.00000	0,329	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,473.00000	1,414	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		60.00000	0,066	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,427.00000	2,363	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		14.00000	0,015	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		5.00000	0,005	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,992.00000	6,057	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		16.00000	0,014	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,003.00000	5,066	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		43.00000	0,039	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,030.00000	4,091	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		73.00000	0,068	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,060.00000	3,120	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		355.00000	0,332	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		842.00000	0,884	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		778.00000	0,734	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		265.00000	0,286	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,564.00000	1,504	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		51.00000	0,056	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,526.00000	2,462	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		13.00000	0,014	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		368.00000	0,344	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		805.00000	0,846	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		809.00000	0,764	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		246.00000	0,266	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,575.00000	2,511	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		12.00000	0,013	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		7.00000	0,006	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,794.00000	5,858	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		20.00000	0,018	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,807.00000	4,870	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		47.00000	0,044	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,834.00000	3,896	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		82.00000	0,076	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,869.00000	2,928	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		411.00000	0,385	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		698.00000	0,737	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		907.00000	0,859	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		194.00000	0,211	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,749.00000	1,688	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		36.00000	0,040	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,724.00000	2,659	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		11.00000	0,011	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		205.00000	0,192	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,492.00000	1,544	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		9.00000	0,008	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,546.00000	5,610	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		25.00000	0,023	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,562.00000	4,625	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		54.00000	0,050	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,591.00000	3,652	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		95.00000	0,089	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,632.00000	2,691	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		249.00000	0,233	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,236.00000	1,285	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		12.00000	0,010	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,299.00000	5,362	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		32.00000	0,029	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,319.00000	4,381	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		62.00000	0,057	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,349.00000	3,409	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		112.00000	0,104	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,399.00000	2,456	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		286.00000	0,268	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,073.00000	1,120	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		14.00000	0,013	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,101.00000	5,165	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,210.00000	1,153	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		97.00000	0,105	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,132.00000	2,068	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		19.00000	0,020	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,120.00000	3,056	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		7.00000	0,008	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		17.00000	0,015	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,954.00000	5,017	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		44.00000	0,041	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,981.00000	4,043	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		139.00000	0,131	21.55	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,076.00000	2,133	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,167.00000	1,111	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		104.00000	0,113	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,083.00000	2,020	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		20.00000	0,022	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		41.00000	0,037	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,078.00000	4,139	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		71.00000	0,066	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,108.00000	3,168	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		131.00000	0,122	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,168.00000	2,224	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	13.50	Call		241.00000	0,226	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,278.00000	1,328	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		497.00000	0,466	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		534.00000	0,568	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,087.00000	1,035	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		124.00000	0,137	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,986.00000	1,924	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		23.00000	0,026	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,972.00000	2,907	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		9.00000	0,009	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	0,002	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,440.00000	7,504	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		6.00000	0,005	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,943.00000	6,007	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		28.00000	0,025	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,465.00000	4,527	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		75.00000	0,070	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,012.00000	3,072	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		187.00000	0,174	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,624.00000	1,676	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		538.00000	0,503	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		475.00000	0,505	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,610.00000	1,549	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		47.00000	0,051	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,071.00000	3,006	20.23	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	9.40	Put		8.00000	0,008	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,563.00000	4,499	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,001	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		176.00000	0,164	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,713.00000	1,766	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	0,002	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,689.00000	7,754	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	0,004	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,192.00000	6,256	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		22.00000	0,019	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,709.00000	4,771	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		65.00000	0,061	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,252.00000	3,313	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		161.00000	0,150	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,848.00000	1,902	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		443.00000	0,416	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		630.00000	0,668	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,384.00000	1,325	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		71.00000	0,077	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,823.00000	2,758	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		10.00000	0,010	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,314.00000	4,249	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	0,002	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,139.00000	8,204	27.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		4.00000	0,003	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,641.00000	6,705	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		14.00000	0,012	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,151.00000	5,214	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		51.00000	0,048	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,688.00000	3,750	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		123.00000	0,114	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,260.00000	2,316	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		318.00000	0,298	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		955.00000	1,000	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,013.00000	0,962	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		150.00000	0,164	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,378.00000	2,314	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		15.00000	0,016	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,866.00000	3,801	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	0,003	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	0,006	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,843.00000	5,908	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		19.00000	0,017	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,856.00000	4,919	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		46.00000	0,043	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,883.00000	3,945	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		80.00000	0,074	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,917.00000	2,976	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		147.00000	0,138	21.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,984.00000	2,040	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		199.00000	0,186	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,536.00000	1,588	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		276.00000	0,259	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,113.00000	1,161	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		396.00000	0,371	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		733.00000	0,773	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		586.00000	0,549	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		423.00000	0,451	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		165.00000	0,155	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,802.00000	1,857	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	0,005	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,893.00000	5,957	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		18.00000	0,016	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,905.00000	4,968	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		45.00000	0,042	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,932.00000	3,994	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		77.00000	0,072	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,964.00000	3,024	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		192.00000	0,180	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,579.00000	1,632	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		267.00000	0,250	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,154.00000	1,202	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		382.00000	0,357	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		769.00000	0,809	17.18	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	12.35	Call		562.00000	0,526	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		449.00000	0,478	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		181.00000	0,169	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,668.00000	1,721	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		15.00000	0,013	25.07	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,052.00000	5,115	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		258.00000	0,241	18.73	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,195.00000	1,243	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		143.00000	0,134	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,030.00000	2,086	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,339.00000	8,403	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		4.00000	0,004	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,341.00000	6,406	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		31.00000	0,028	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,368.00000	4,430	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		108.00000	0,101	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,445.00000	2,503	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,667.00000	3,602	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	0,004	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,239.00000	8,304	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	0,004	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,242.00000	6,306	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		34.00000	0,031	25.35	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	16.70	Put		4,271.00000	4,333	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		115.00000	0,107	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,352.00000	2,409	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,766.00000	3,701	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	0,003	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,289.00000	8,353	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		5.00000	0,004	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,292.00000	6,356	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,716.00000	3,652	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	0,004	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,538.00000	8,603	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	0,004	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,541.00000	6,606	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,468.00000	3,403	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	0,005	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,638.00000	8,703	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		23.00000	0,020	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,660.00000	4,722	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		90.00000	0,083	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,727.00000	2,785	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,368.00000	3,304	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	0,006	21.19	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	21.05	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,588.00000	8,653	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	0,004	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,591.00000	6,656	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,418.00000	3,353	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	0,005	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,688.00000	8,753	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	0,003	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,691.00000	6,755	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		87.00000	0,081	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,774.00000	2,833	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,319.00000	3,254	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		6.00000	0,006	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,838.00000	8,903	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		3.00000	0,003	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,840.00000	6,905	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,170.00000	3,105	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		7.00000	0,007	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,888.00000	8,953	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		3.00000	0,003	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,890.00000	6,955	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	27.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,788.00000	8,853	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		4.00000	0,003	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,791.00000	6,855	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,219.00000	3,155	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	0,007	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	0,002	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,089.00000	8,154	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		127.00000	0,118	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,214.00000	2,270	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,916.00000	3,851	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,269.00000	3,204	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	0,006	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,264.00000	4,199	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,414.00000	4,349	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,214.00000	4,150	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,002	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,389.00000	8,453	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	0,004	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,391.00000	6,456	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		29.00000	0,026	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,416.00000	4,478	25.30	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	14.85	Call		105.00000	0,097	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,492.00000	2,549	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,617.00000	3,552	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	0,004	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,189.00000	8,254	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		119.00000	0,111	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,306.00000	2,363	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,816.00000	3,751	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	0,003	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,115.00000	4,050	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	0,002	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,939.00000	8,004	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,065.00000	4,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	0,002	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,438.00000	8,503	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	0,004	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,441.00000	6,506	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		102.00000	0,094	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,539.00000	2,596	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,567.00000	3,502	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	0,004	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	27.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,038.00000	9,103	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	0,003	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,040.00000	7,105	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,488.00000	8,553	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	0,004	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,491.00000	6,556	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		26.00000	0,024	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,513.00000	4,576	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		98.00000	0,092	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,585.00000	2,644	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,517.00000	3,453	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	0,005	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,738.00000	8,803	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		4.00000	0,003	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,741.00000	6,805	25.89	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.60250	12.67060		16.59	189,037.50	15	1,086.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		630.00000	0,636	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		689.00000	0,764	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		608.00000	0,614	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		717.00000	0,792	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		654.00000	0,658	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		663.00000	0,736	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			0.08240	0.08250		23.65	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		453.00000	0,004	23.65	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		203.00000	0,002	23.65	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		135.00000	0,001	28.91	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		885.00000	0,009	28.91	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,260.00000	0,013	22.96	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		10.00000	0,000	22.96	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08380	0.08390		28.15	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		723.00000	0,007	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		333.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		366.00000	0,004	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		976.00000	0,010	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,433.00000	0,014	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		43.00000	0,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.76900	10.89330		14.12	3,930,685.00	365	21,709.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,757.00000	8,881	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	34.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,757.00000	6,881	34.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,757.00000	4,881	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		2.00000	0,002	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,759.00000	2,883	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		66.00000	0,049	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		823.00000	0,930	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		385.00000	0,306	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		142.00000	0,187	14.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,249.00000	1,126	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,007	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,244.00000	2,120	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,001	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,243.00000	3,119	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,007.00000	9,131	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,007.00000	7,131	34.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,107.00000	9,231	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,107.00000	7,231	35.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,857.00000	8,981	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,857.00000	6,981	34.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		14.00000	0,010	20.49	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,721.00000	1,841	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,657.00000	8,781	36.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,657.00000	6,781	33.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,657.00000	4,781	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		3.00000	0,002	22.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,660.00000	2,783	22.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		79.00000	0,059	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		736.00000	0,840	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		452.00000	0,366	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		109.00000	0,147	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,348.00000	1,225	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,006	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,344.00000	2,219	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,343.00000	3,219	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,507.00000	8,631	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,507.00000	6,631	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,507.00000	4,631	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		4.00000	0,003	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,511.00000	2,634	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		103.00000	0,078	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		610.00000	0,709	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		564.00000	0,467	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		71.00000	0,098	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,497.00000	1,373	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,493.00000	2,369	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,493.00000	3,369	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,557.00000	8,681	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,557.00000	6,681	33.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,557.00000	4,681	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		3.00000	0,002	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,560.00000	2,683	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		94.00000	0,071	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		651.00000	0,752	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		525.00000	0,432	14.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		82.00000	0,113	14.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,447.00000	1,323	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,444.00000	2,319	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	20.25	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	7.45	Call		3,443.00000	3,319	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,907.00000	9,031	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,907.00000	7,031	34.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,157.00000	9,281	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,157.00000	7,281	35.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,207.00000	9,331	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,207.00000	7,331	35.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,057.00000	9,181	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,057.00000	7,181	34.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,957.00000	9,081	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,957.00000	7,081	34.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,807.00000	8,931	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.22	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	15/03/2010	Foreign Exchange Future	17.70	Put		6,807.00000	6,931	34.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,707.00000	8,831	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,707.00000	6,831	33.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,707.00000	4,831	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		3.00000	0,002	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,710.00000	2,833	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		72.00000	0,054	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		779.00000	0,885	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		418.00000	0,335	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		125.00000	0,166	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,298.00000	1,175	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,006	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,294.00000	2,170	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,293.00000	3,169	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,607.00000	8,731	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,607.00000	6,731	33.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,457.00000	8,581	36.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	33.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,457.00000	6,581	33.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,457.00000	4,581	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	0,001	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,458.00000	3,582	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		4.00000	0,003	22.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,461.00000	2,584	22.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		21.00000	0,015	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,478.00000	1,596	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		112.00000	0,085	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		569.00000	0,666	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		603.00000	0,504	14.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		60.00000	0,085	14.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,546.00000	1,423	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	0,004	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,543.00000	2,419	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,543.00000	3,419	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,607.00000	4,731	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	0,000	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,608.00000	3,731	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		3.00000	0,002	22.50	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	13.50	Put		2,610.00000	2,733	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		16.00000	0,012	20.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,623.00000	1,743	20.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		86.00000	0,065	16.70	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		693.00000	0,796	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		488.00000	0,398	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		95.00000	0,129	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,397.00000	1,274	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,005	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,394.00000	2,269	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,393.00000	3,269	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,807.00000	4,931	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,807.00000	3,931	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		2.00000	0,002	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,809.00000	2,933	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		12.00000	0,009	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,819.00000	1,940	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		61.00000	0,045	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		868.00000	0,976	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		354.00000	0,279	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		161.00000	0,210	14.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,199.00000	1,077	14.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,008	14.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,194.00000	2,070	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,001	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,193.00000	3,069	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,857.00000	4,981	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,857.00000	3,981	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		2.00000	0,001	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,859.00000	2,982	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		11.00000	0,008	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,868.00000	1,989	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		56.00000	0,041	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		913.00000	1,022	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		324.00000	0,253	14.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		181.00000	0,234	14.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,150.00000	1,028	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	0,009	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,144.00000	2,020	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,001	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,143.00000	3,019	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,057.00000	5,181	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,057.00000	4,181	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	0,001	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,058.00000	3,182	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		8.00000	0,006	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,065.00000	2,187	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		39.00000	0,029	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,096.00000	1,210	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		228.00000	0,177	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		285.00000	0,358	14.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		957.00000	0,840	13.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		14.00000	0,021	13.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,945.00000	1,821	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,943.00000	2,819	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,107.00000	5,231	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,107.00000	4,231	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	0,001	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,108.00000	3,232	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		8.00000	0,005	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,115.00000	2,236	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	15/03/2010	Foreign Exchange Future	12.00	Call		36.00000	0,027	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,143.00000	1,258	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		209.00000	0,162	14.98	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		316.00000	0,393	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		910.00000	0,795	14.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		17.00000	0,026	14.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,895.00000	1,771	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,893.00000	2,769	20.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,957.00000	5,081	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,957.00000	4,081	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		2.00000	0,001	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,959.00000	3,082	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		10.00000	0,007	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,967.00000	2,088	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		47.00000	0,035	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,004.00000	1,116	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		270.00000	0,212	14.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		227.00000	0,293	14.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,052.00000	0,933	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		9.00000	0,014	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,044.00000	1,920	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	8.85	Put		1.00000	0,001	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,043.00000	2,919	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,907.00000	5,031	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,907.00000	4,031	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		2.00000	0,001	23.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,909.00000	3,032	23.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		11.00000	0,008	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,918.00000	2,039	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		51.00000	0,038	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		958.00000	1,069	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		296.00000	0,232	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		203.00000	0,263	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,101.00000	0,980	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		8.00000	0,011	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,094.00000	1,970	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,001	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,093.00000	2,969	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,007.00000	5,131	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,007.00000	4,131	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		2.00000	0,001	23.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,009.00000	3,132	23.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		9.00000	0,006	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,016.00000	2,137	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		43.00000	0,032	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,050.00000	1,163	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		248.00000	0,194	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		255.00000	0,325	14.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,004.00000	0,886	13.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		11.00000	0,017	13.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,995.00000	1,870	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,001	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,993.00000	2,869	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,257.00000	5,381	29.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	26.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,257.00000	4,381	26.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	0,001	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,258.00000	3,382	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		6.00000	0,004	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,263.00000	2,385	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		28.00000	0,021	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,285.00000	1,402	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		160.00000	0,123	15.50	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	11.15	Put		417.00000	0,504	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		773.00000	0,664	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		30.00000	0,045	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,745.00000	1,621	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	0,002	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,743.00000	2,619	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,157.00000	5,281	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,157.00000	4,281	26.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	0,001	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,158.00000	3,282	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		7.00000	0,005	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,164.00000	2,286	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		33.00000	0,025	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,190.00000	1,306	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		191.00000	0,148	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		348.00000	0,429	15.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		864.00000	0,750	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		21.00000	0,031	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,845.00000	1,721	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,002	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,843.00000	2,719	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.89	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,207.00000	5,331	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,207.00000	4,331	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	0,001	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,208.00000	3,332	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		6.00000	0,004	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,213.00000	2,335	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		175.00000	0,135	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		382.00000	0,466	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		818.00000	0,706	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		25.00000	0,037	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,795.00000	1,671	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,002	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,793.00000	2,669	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,307.00000	5,431	29.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,307.00000	4,431	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	0,001	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,308.00000	3,432	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		5.00000	0,004	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,312.00000	2,435	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		26.00000	0,019	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,333.00000	1,450	19.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		147.00000	0,112	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		454.00000	0,543	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		729.00000	0,622	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		36.00000	0,053	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,695.00000	1,572	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	0,003	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,693.00000	2,569	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,357.00000	5,481	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,357.00000	4,481	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		1.00000	0,001	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,358.00000	3,482	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		5.00000	0,003	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,362.00000	2,484	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		24.00000	0,018	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,381.00000	1,499	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		134.00000	0,102	15.84	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		491.00000	0,583	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		686.00000	0,581	14.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		43.00000	0,062	14.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,646.00000	1,522	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,003	16.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,643.00000	2,519	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		31.00000	0,023	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,238.00000	1,354	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,257.00000	8,381	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,257.00000	6,381	32.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,743.00000	3,619	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,407.00000	8,531	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	33.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,407.00000	6,531	33.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,407.00000	4,531	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		4.00000	0,003	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,411.00000	2,534	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		123.00000	0,093	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		530.00000	0,624	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		644.00000	0,542	14.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		51.00000	0,073	14.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,596.00000	1,472	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,003	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,593.00000	2,469	20.49	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	8.30	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,593.00000	3,469	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,357.00000	8,481	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	33.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,357.00000	6,481	33.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,643.00000	3,519	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,207.00000	8,331	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,207.00000	6,331	32.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,793.00000	3,669	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,307.00000	8,431	36.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,307.00000	6,431	32.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,693.00000	3,569	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.95330	11.07750		15.34	164,299.50	15	12,657.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		179.00000	0,157	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,202.00000	1,304	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		210.00000	0,185	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,033.00000	1,132	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		194.00000	0,171	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,117.00000	1,218	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,224.00000	8,347	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		2.00000	0,002	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,225.00000	6,349	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		16.00000	0,013	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,239.00000	4,360	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		73.00000	0,064	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,296.00000	2,411	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		355.00000	0,313	16.37	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		578.00000	0,660	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		895.00000	0,802	14.40	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		118.00000	0,149	14.40	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,795.00000	1,674	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		18.00000	0,021	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,781.00000	2,658	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	0,005	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,779.00000	3,655	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,523.00000	8,647	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		2.00000	0,001	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,525.00000	6,648	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	14/06/2010	Foreign Exchange Future	15.60	Call		11.00000	0,010	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,534.00000	4,657	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		58.00000	0,050	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,581.00000	2,697	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		272.00000	0,239	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		795.00000	0,886	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		688.00000	0,609	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		211.00000	0,256	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,507.00000	1,389	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		30.00000	0,036	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,483.00000	2,360	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,007	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,479.00000	3,355	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	0,002	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,623.00000	8,747	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,624.00000	6,748	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		10.00000	0,009	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,633.00000	4,756	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		53.00000	0,047	22.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,676.00000	2,794	22.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		249.00000	0,219	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		872.00000	0,966	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		627.00000	0,554	14.98	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	10.70	Put		250.00000	0,301	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,412.00000	1,296	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		35.00000	0,043	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,384.00000	2,261	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,008	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,379.00000	3,255	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	0,002	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,274.00000	8,397	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		2.00000	0,002	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,275.00000	6,399	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		15.00000	0,013	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,288.00000	4,410	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		70.00000	0,061	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,343.00000	2,458	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		340.00000	0,299	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		613.00000	0,696	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		858.00000	0,767	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		131.00000	0,164	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,746.00000	1,626	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		19.00000	0,023	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,732.00000	2,608	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,005	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,729.00000	3,605	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	22.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,323.00000	8,447	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		2.00000	0,001	25.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,325.00000	6,448	25.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		14.00000	0,012	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,337.00000	4,459	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		67.00000	0,059	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,390.00000	2,506	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		325.00000	0,286	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		648.00000	0,733	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		822.00000	0,733	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		145.00000	0,180	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,698.00000	1,579	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		21.00000	0,026	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,682.00000	2,558	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,005	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,679.00000	3,555	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	0,002	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,473.00000	8,597	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		2.00000	0,001	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,475.00000	6,598	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		12.00000	0,010	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,485.00000	4,607	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		60.00000	0,052	22.31	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,533.00000	2,649	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		284.00000	0,250	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		757.00000	0,847	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		720.00000	0,639	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		193.00000	0,236	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,554.00000	1,436	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		27.00000	0,033	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,533.00000	2,410	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,007	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,529.00000	3,405	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	0,002	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,373.00000	8,497	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		2.00000	0,001	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,375.00000	6,498	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		14.00000	0,011	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,387.00000	4,508	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		65.00000	0,057	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,438.00000	2,554	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		311.00000	0,273	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		684.00000	0,770	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		787.00000	0,701	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		160.00000	0,198	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,650.00000	1,531	15.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		23.00000	0,028	15.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,632.00000	2,509	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		5.00000	0,006	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,629.00000	3,505	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	0,002	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,423.00000	8,547	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		2.00000	0,001	25.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,425.00000	6,548	25.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		13.00000	0,011	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,436.00000	4,558	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		62.00000	0,055	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,485.00000	2,602	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		297.00000	0,261	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		720.00000	0,808	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		753.00000	0,669	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		176.00000	0,216	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,602.00000	1,484	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		25.00000	0,031	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,583.00000	2,459	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	0,006	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,579.00000	3,455	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	0,002	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,773.00000	8,897	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	26.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,774.00000	6,898	26.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		9.00000	0,007	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,782.00000	4,904	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		48.00000	0,042	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,821.00000	2,939	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		219.00000	0,193	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		992.00000	1,090	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		542.00000	0,477	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		315.00000	0,374	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,272.00000	1,159	14.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		45.00000	0,056	14.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,236.00000	2,113	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,010	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,230.00000	3,106	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		3.00000	0,003	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,723.00000	8,847	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	25.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,724.00000	6,848	25.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		9.00000	0,008	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,732.00000	4,855	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		50.00000	0,043	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,773.00000	2,890	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		229.00000	0,201	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		952.00000	1,048	17.84	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	10.80	Call		569.00000	0,502	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		292.00000	0,349	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,319.00000	1,205	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		42.00000	0,052	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,285.00000	2,162	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,009	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,280.00000	3,156	21.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		3.00000	0,003	21.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,823.00000	8,947	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	26.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,824.00000	6,948	26.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		8.00000	0,007	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,831.00000	4,954	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		46.00000	0,040	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,869.00000	2,987	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		516.00000	0,454	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		339.00000	0,401	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,226.00000	1,114	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		49.00000	0,061	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,186.00000	2,063	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,010	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,180.00000	3,056	20.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	0,003	20.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,873.00000	8,997	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	26.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,874.00000	6,998	26.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		8.00000	0,006	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,881.00000	5,003	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		44.00000	0,039	23.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,917.00000	3,036	23.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		202.00000	0,178	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,075.00000	1,175	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		491.00000	0,431	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		364.00000	0,428	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,181.00000	1,070	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		54.00000	0,067	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,137.00000	2,014	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	0,011	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,130.00000	3,006	20.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	0,003	20.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,673.00000	8,797	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	25.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,674.00000	6,798	25.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		10.00000	0,008	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,683.00000	4,805	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		51.00000	0,045	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,724.00000	2,842	22.68	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	11.75	Call		239.00000	0,210	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		912.00000	1,007	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		598.00000	0,527	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		271.00000	0,324	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,365.00000	1,250	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		38.00000	0,047	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,335.00000	2,212	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,009	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,329.00000	3,205	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	0,002	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,923.00000	9,047	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,924.00000	7,048	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		7.00000	0,006	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,930.00000	5,053	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		43.00000	0,037	23.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,966.00000	3,084	23.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		467.00000	0,412	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		390.00000	0,459	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,135.00000	1,029	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		58.00000	0,076	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,088.00000	1,965	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	0,012	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,080.00000	2,956	20.18	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	8.00	Put		3.00000	0,003	20.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,073.00000	9,197	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	0,001	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,074.00000	7,198	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		6.00000	0,005	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,079.00000	5,202	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		39.00000	0,034	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,112.00000	3,231	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		172.00000	0,151	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,245.00000	1,348	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		407.00000	0,358	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		480.00000	0,555	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,012.00000	0,911	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		85.00000	0,108	14.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,941.00000	1,819	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	0,016	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,931.00000	2,807	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,004	19.59	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.13410	11.26210		15.81	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		447.00000	0,404	17.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		850.00000	0,935	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.31470	11.44470		16.44	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		26.00000	0,024	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,781.00000	8,909	28.43	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		55.00000	0,051	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,810.00000	6,936	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		103.00000	0,096	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,858.00000	4,981	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		205.00000	0,190	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,960.00000	3,075	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		486.00000	0,449	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,241.00000	1,334	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		820.00000	0,756	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		575.00000	0,641	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,424.00000	1,321	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		179.00000	0,206	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,291.00000	2,166	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		46.00000	0,051	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,262.00000	3,133	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	0,018	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		524.00000	0,484	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,129.00000	1,219	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		26.00000	0,023	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,831.00000	8,958	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		55.00000	0,050	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,860.00000	6,985	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		101.00000	0,094	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,906.00000	5,029	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		201.00000	0,187	22.16	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,006.00000	3,122	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		474.00000	0,438	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,279.00000	1,373	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		798.00000	0,735	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		603.00000	0,670	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,385.00000	1,283	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		190.00000	0,218	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,243.00000	2,119	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		48.00000	0,054	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,212.00000	3,084	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	0,019	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		18.00000	0,016	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,523.00000	9,651	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		44.00000	0,041	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,549.00000	7,676	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		82.00000	0,076	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,587.00000	5,711	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		156.00000	0,146	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,661.00000	3,781	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		344.00000	0,318	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,849.00000	1,953	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		551.00000	0,508	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,056.00000	1,143	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		943.00000	0,870	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		448.00000	0,505	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,624.00000	1,515	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		129.00000	0,150	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,530.00000	2,404	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		35.00000	0,039	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		19.00000	0,017	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,424.00000	9,552	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		45.00000	0,042	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,450.00000	7,577	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		84.00000	0,078	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,489.00000	5,613	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		162.00000	0,151	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,567.00000	3,686	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		359.00000	0,332	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,764.00000	1,867	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		579.00000	0,535	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		984.00000	1,070	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		997.00000	0,921	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		402.00000	0,456	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,707.00000	1,596	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		112.00000	0,131	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,626.00000	2,500	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	0,035	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		29.00000	0,026	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,584.00000	8,711	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		59.00000	0,055	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,614.00000	6,740	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		110.00000	0,102	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,665.00000	4,787	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		222.00000	0,205	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,777.00000	2,890	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		537.00000	0,496	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,092.00000	1,181	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		917.00000	0,846	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		472.00000	0,531	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,583.00000	1,475	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		138.00000	0,160	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,482.00000	2,356	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		37.00000	0,041	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,459.00000	3,330	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	0,015	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		28.00000	0,025	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,683.00000	8,810	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		57.00000	0,053	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,712.00000	6,838	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		106.00000	0,099	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,761.00000	4,884	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		213.00000	0,198	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,868.00000	2,983	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		511.00000	0,472	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,166.00000	1,257	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		867.00000	0,800	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		522.00000	0,585	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,502.00000	1,397	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		157.00000	0,182	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,386.00000	2,261	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		41.00000	0,046	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,360.00000	3,232	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	0,017	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		24.00000	0,022	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,979.00000	9,107	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		52.00000	0,048	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,007.00000	7,133	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		96.00000	0,090	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,051.00000	5,175	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		190.00000	0,176	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,145.00000	3,261	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		441.00000	0,408	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,396.00000	1,493	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		733.00000	0,677	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		688.00000	0,762	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,273.00000	1,181	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		228.00000	0,266	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,101.00000	1,982	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		56.00000	0,067	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,064.00000	2,937	17.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	0,022	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		22.00000	0,020	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,127.00000	9,255	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		50.00000	0,046	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,155.00000	7,281	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		92.00000	0,086	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,197.00000	5,321	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		180.00000	0,167	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,285.00000	3,402	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		411.00000	0,380	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,516.00000	1,615	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		677.00000	0,625	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		782.00000	0,860	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,175.00000	1,088	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		280.00000	0,323	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,967.00000	1,850	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		72.00000	0,085	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,918.00000	2,790	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	0,025	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		31.00000	0,028	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,436.00000	8,563	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		62.00000	0,057	27.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,467.00000	6,592	27.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		115.00000	0,107	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,520.00000	4,642	24.69	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	13/12/2010	Foreign Exchange Future	13.85	Call		235.00000	0,218	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,640.00000	2,753	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,608.00000	3,479	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	0,014	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		31.00000	0,027	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,486.00000	8,612	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		61.00000	0,056	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,516.00000	6,641	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		114.00000	0,105	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,569.00000	4,690	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		231.00000	0,214	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,686.00000	2,799	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		565.00000	0,521	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,020.00000	1,106	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		970.00000	0,895	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		425.00000	0,480	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,665.00000	1,555	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		120.00000	0,140	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,578.00000	2,452	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		33.00000	0,037	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,558.00000	3,429	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	0,014	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		30.00000	0,027	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,535.00000	8,662	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		60.00000	0,055	27.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,565.00000	6,690	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		112.00000	0,104	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,617.00000	4,739	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		226.00000	0,210	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,731.00000	2,845	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,509.00000	3,380	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	0,015	18.71	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.46100	253.22800			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			319.57800	318.40300			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			296.92700	295.82300			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			302.34300	301.21900			87,679,470.00	29	127.00
ALBI	On	05/08/2010	Index Future			307.60300	306.44800			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.88180	6.95580		16.33	0.00	0	14,238.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,844.00000	7,918	47.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	43.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,844.00000	5,918	43.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.64	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,844.00000	3,918	33.64	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	24.93	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,846.00000	1,920	24.93	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,158.00000	1,085	20.12	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	0,003	20.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,156.00000	2,082	27.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,156.00000	3,082	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,156.00000	4,082	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	39.53	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		7,944.00000	8,018	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	44.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,944.00000	6,018	44.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	34.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,944.00000	4,018	34.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	0,001	25.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,946.00000	2,019	25.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,059.00000	0,987	19.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	0,005	19.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,056.00000	1,982	27.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,056.00000	2,982	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,056.00000	3,982	38.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	38.74	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		7,994.00000	8,068	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	44.11	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,994.00000	6,068	44.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,994.00000	4,068	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	0,001	25.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,996.00000	2,069	25.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,010.00000	0,938	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	0,006	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,006.00000	1,932	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,006.00000	2,932	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,006.00000	3,932	37.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	37.95	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		7,894.00000	7,968	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,894.00000	5,968	43.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,894.00000	3,968	33.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	25.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,896.00000	1,970	25.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,109.00000	1,036	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,004	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,106.00000	2,032	27.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.57	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		3,106.00000	3,032	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,106.00000	4,032	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,794.00000	7,868	47.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	43.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,794.00000	5,868	43.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,794.00000	3,868	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		3.00000	0,002	24.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,797.00000	1,870	24.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,208.00000	1,134	20.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	0,002	20.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,206.00000	2,132	27.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,206.00000	3,132	25.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	25.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,206.00000	4,132	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,494.00000	7,568	47.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,494.00000	5,568	41.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,494.00000	3,568	32.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		5.00000	0,004	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,499.00000	1,572	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,507.00000	1,433	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,506.00000	2,432	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,506.00000	3,432	30.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	30.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,506.00000	4,432	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,694.00000	7,768	47.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,694.00000	5,768	42.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,694.00000	3,768	32.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	0,002	24.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,697.00000	1,770	24.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,307.00000	1,234	21.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,002	21.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,306.00000	2,232	26.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,306.00000	3,232	26.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,306.00000	4,232	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,744.00000	7,818	47.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	43.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,744.00000	5,818	43.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,744.00000	3,818	33.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		3.00000	0,002	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,747.00000	1,820	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,258.00000	1,184	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,256.00000	2,182	26.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,256.00000	3,182	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,256.00000	4,182	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,644.00000	7,718	47.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,644.00000	5,718	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,644.00000	3,718	32.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	0,003	24.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,647.00000	1,721	24.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,357.00000	1,283	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,001	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,356.00000	2,282	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,356.00000	3,282	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,356.00000	4,282	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,594.00000	7,668	47.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,594.00000	5,668	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,594.00000	3,668	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		4.00000	0,003	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,598.00000	1,671	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,407.00000	1,333	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,001	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,406.00000	2,332	26.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,406.00000	3,332	28.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,406.00000	4,332	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	39.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,544.00000	7,618	47.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,544.00000	5,618	42.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,544.00000	3,618	32.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		4.00000	0,003	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,548.00000	1,621	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,457.00000	1,383	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,456.00000	2,382	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,456.00000	3,382	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,456.00000	4,382	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,444.00000	7,518	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,444.00000	5,518	41.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,444.00000	3,518	31.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		5.00000	0,004	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,449.00000	1,522	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,557.00000	1,483	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	23.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,556.00000	2,482	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,556.00000	3,482	30.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	30.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,556.00000	4,482	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		864.00000	0,794	18.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	0,012	18.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		961.00000	0,889	19.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	0,007	19.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		913.00000	0,841	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		7.00000	0,009	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		189.00000	0,154	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		183.00000	0,222	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		245.00000	0,196	16.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		139.00000	0,164	16.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		309.00000	0,256	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		103.00000	0,124	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		459.00000	0,398	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		53.00000	0,066	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		543.00000	0,478	17.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		37.00000	0,046	17.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		631.00000	0,564	18.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		25.00000	0,032	18.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		722.00000	0,654	18.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		16.00000	0,022	18.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		817.00000	0,746	18.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		11.00000	0,014	18.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		769.00000	0,700	18.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		13.00000	0,018	18.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		131.00000	0,105	17.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		275.00000	0,323	17.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		168.00000	0,136	16.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		212.00000	0,254	16.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		216.00000	0,174	16.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		160.00000	0,192	16.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		276.00000	0,225	16.50	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		120.00000	0,143	16.50	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		344.00000	0,288	16.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		88.00000	0,106	16.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		420.00000	0,360	17.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		64.00000	0,078	17.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		501.00000	0,437	17.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		45.00000	0,055	17.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		586.00000	0,521	17.86	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		30.00000	0,039	17.86	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		676.00000	0,608	18.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Put		20.00000	0,026	18.20	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		381.00000	0,323	17.01	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		75.00000	0,091	17.01	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		8,144.00000	8,218	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	44.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,144.00000	6,218	44.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	35.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,144.00000	4,218	35.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,145.00000	2,219	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,856.00000	1,782	25.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,856.00000	2,782	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,856.00000	3,782	35.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	35.57	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		8,094.00000	8,168	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	44.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,094.00000	6,168	44.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,094.00000	4,168	34.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,095.00000	2,169	26.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		149.00000	0,120	17.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		243.00000	0,288	17.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,906.00000	1,832	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,906.00000	2,832	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,906.00000	3,832	36.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	36.36	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		8,044.00000	8,118	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,044.00000	6,118	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,044.00000	4,118	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	0,001	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,046.00000	2,119	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,956.00000	1,882	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,956.00000	2,882	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,956.00000	3,882	37.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	37.15	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		8,194.00000	8,268	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,194.00000	6,268	44.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	35.36	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	11.15	Put		4,194.00000	4,268	35.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,195.00000	2,269	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		116.00000	0,093	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		310.00000	0,361	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,806.00000	1,732	25.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,806.00000	2,732	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,806.00000	3,732	34.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	34.78	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		8,294.00000	8,368	47.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,294.00000	6,368	44.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,294.00000	4,368	35.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,295.00000	2,369	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		90.00000	0,071	18.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		384.00000	0,439	18.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,706.00000	1,632	24.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,706.00000	2,632	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,706.00000	3,632	33.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	33.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.92850	6.99910		16.79	0.00	0	197.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,601.00000	7,672	34.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,602.00000	5,673	30.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		4.00000	0,003	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,605.00000	3,675	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		47.00000	0,043	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,648.00000	1,715	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		526.00000	0,478	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		127.00000	0,150	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,407.00000	1,337	17.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	0,009	17.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,400.00000	2,330	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,399.00000	3,329	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,399.00000	4,329	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,551.00000	7,622	34.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,552.00000	5,623	30.37	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	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,555.00000	3,625	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		49.00000	0,045	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,600.00000	1,667	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		560.00000	0,511	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		111.00000	0,133	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,456.00000	1,386	18.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,008	18.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,450.00000	2,380	24.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	24.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,449.00000	3,379	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,001	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,449.00000	4,379	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,501.00000	7,572	34.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,502.00000	5,573	30.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	0,004	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,505.00000	3,576	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		52.00000	0,047	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,553.00000	1,619	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		596.00000	0,545	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		97.00000	0,117	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,505.00000	1,435	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,007	18.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,500.00000	2,429	24.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	24.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,499.00000	3,429	26.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	26.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,499.00000	4,429	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		462.00000	0,417	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		163.00000	0,189	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,851.00000	7,922	35.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,852.00000	5,922	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		3.00000	0,002	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,854.00000	3,924	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		38.00000	0,035	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,889.00000	1,957	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		376.00000	0,336	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		227.00000	0,258	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,161.00000	1,092	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		12.00000	0,014	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,151.00000	2,081	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,003	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,149.00000	3,079	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	27.94	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		4,149.00000	4,079	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	34.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,751.00000	7,822	34.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,752.00000	5,823	30.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		3.00000	0,002	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,754.00000	3,824	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		41.00000	0,038	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,792.00000	1,860	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		432.00000	0,388	16.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		183.00000	0,210	16.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,259.00000	1,189	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		10.00000	0,011	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,251.00000	2,180	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	0,002	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,249.00000	3,179	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,001	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,249.00000	4,179	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,901.00000	7,972	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,000	31.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,902.00000	5,972	31.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	26.94	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		3,903.00000	3,974	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		36.00000	0,033	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,937.00000	2,005	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		350.00000	0,311	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		251.00000	0,283	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,112.00000	1,043	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		13.00000	0,015	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,101.00000	2,031	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	0,003	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,099.00000	3,029	28.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,001	28.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,099.00000	4,029	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	35.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,801.00000	7,872	35.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		1.00000	0,000	30.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,802.00000	5,872	30.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		3.00000	0,002	26.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,804.00000	3,874	26.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		39.00000	0,036	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,840.00000	1,908	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		403.00000	0,361	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		204.00000	0,233	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,210.00000	1,140	16.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		11.00000	0,012	16.26	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,201.00000	2,130	23.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	23.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,199.00000	3,129	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,199.00000	4,129	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,651.00000	7,722	34.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,652.00000	5,723	30.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	0,003	26.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,654.00000	3,725	26.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		45.00000	0,041	24.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,696.00000	1,763	24.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		493.00000	0,447	16.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		144.00000	0,169	16.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,357.00000	1,288	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,010	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,350.00000	2,280	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,002	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,349.00000	3,279	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,349.00000	4,279	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	35.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,151.00000	8,222	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,151.00000	6,222	31.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,153.00000	4,224	27.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		27.00000	0,023	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,178.00000	2,245	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		248.00000	0,222	17.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		399.00000	0,444	17.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		879.00000	0,818	15.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		30.00000	0,040	15.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,853.00000	1,782	20.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	0,004	20.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,849.00000	2,779	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,001	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,849.00000	3,779	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,001	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,101.00000	8,172	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,101.00000	6,172	31.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	27.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,103.00000	4,174	27.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		29.00000	0,025	25.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,130.00000	2,197	25.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		265.00000	0,238	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		366.00000	0,410	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		923.00000	0,861	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		24.00000	0,033	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,902.00000	1,832	21.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,004	21.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,899.00000	2,829	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,899.00000	3,829	23.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,001	23.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,001.00000	8,072	35.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	31.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,001.00000	6,072	31.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,003.00000	4,074	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		34.00000	0,029	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,035.00000	2,101	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		303.00000	0,272	17.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		304.00000	0,344	17.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		1,015.00000	0,951	15.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		16.00000	0,023	15.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		2,002.00000	1,931	21.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	21.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,999.00000	2,929	27.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,999.00000	3,929	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,001	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,951.00000	8,022	35.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	31.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,952.00000	6,022	31.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,953.00000	4,024	27.04	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		1,986.00000	2,053	25.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		326.00000	0,291	17.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		277.00000	0,313	17.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,063.00000	0,996	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	0,018	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,052.00000	1,981	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,049.00000	2,979	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,049.00000	3,979	23.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,001	23.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,201.00000	8,272	35.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,201.00000	6,272	31.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		2.00000	0,002	27.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,203.00000	4,274	27.56	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		2,226.00000	2,294	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		232.00000	0,208	18.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		433.00000	0,480	18.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		835.00000	0,775	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		36.00000	0,047	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,803.00000	1,733	20.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	0,005	20.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,800.00000	2,729	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,001	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,799.00000	3,729	24.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,001	24.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,051.00000	8,122	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,051.00000	6,122	31.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,053.00000	4,124	27.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		31.00000	0,027	25.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,082.00000	2,149	25.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		284.00000	0,254	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		335.00000	0,376	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		969.00000	0,906	15.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		20.00000	0,028	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,952.00000	1,882	21.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	0,004	21.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,949.00000	2,879	27.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,001	27.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,949.00000	3,879	23.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,001	23.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,251.00000	8,322	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,251.00000	6,322	31.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		2.00000	0,001	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,253.00000	4,323	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		24.00000	0,020	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,275.00000	2,342	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		218.00000	0,195	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		469.00000	0,517	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		792.00000	0,734	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		43.00000	0,056	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,753.00000	1,683	20.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		4.00000	0,005	20.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,750.00000	2,679	26.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		1.00000	0,001	26.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,749.00000	3,679	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,001	24.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/09/2010	Foreign Exchange Future			6.96830	7.04110		17.06	0.00	0	60.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Call		453.00000	0,413	16.99	0.00	0	0.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Put		319.00000	0,352	16.99	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.40700	130.13500			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			132.78600	132.50900			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			298.53100	297.41300		5.37	0.00	0	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		708.00000	0,126	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		66,578.00000	5,595	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			303.97600	302.83800		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		19,369.00000	2,256	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		88,989.00000	8,080	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			309.63500	308.47700		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		31,840.00000	3,568	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		103,070.00000	9,533	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			358.53000	358.90600			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			7.14000	7.12000			0.00	2,500	5,000.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.10900	7.11800			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.08400	7.08700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.04600	7.04100			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.04700	7.04600			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.06600	7.07300			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.19300	7.19800			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.43900	7.48100			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.75300	7.82200			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.12700	8.20800			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.53000	8.62000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.66800	8.72500			0.00	5,000	5,000.00
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			288.02300	286.98300			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			293.27600	292.21700			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.77100	7.83600		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		20.00000	0,031	1.49	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		529.00000	0,442	1.49	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.59200	8.65400		5.00	2,030,438.40	16	6,816.00
R157	On	04/02/2010	Bond Future	7.75	Call		0.00000	0,001	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,571.00000	4,266	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.67600	8.74200		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		840.00000	0,956	4.94	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,990.00000	1,794	4.94	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.73500	8.80500		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,731.00000	1,884	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,980.00000	1,816	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.29400	9.36500		11.25	4,909,971.44	44	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		10,768.00000	10,127	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.35000	9.42400		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		1,293.00000	1,492	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		5,155.00000	4,694	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.39500	9.47000		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,912.00000	3,200	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,865.00000	4,493	11.55	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.67000	8.73200		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		4,948.00000	4,706	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.75300	8.81900		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		577.00000	0,659	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,772.00000	1,608	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.81100	8.88200		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,665.00000	1,805	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,248.00000	1,136	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.26100	9.32300		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		6,028.00000	5,707	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.34400	9.40800		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		743.00000	0,840	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,819.00000	2,594	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.40900	9.47600		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,557.00000	1,696	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,668.00000	2,479	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			9.26800	9.32900		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		6,656.00000	6,311	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		145.00000	0,194	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		2,023.00000	1,728	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		2.00000	0,003	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,830.00000	4,487	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.34400	9.40800		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		814.00000	0,920	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		3,095.00000	2,848	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.40500	9.47100		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,765.00000	1,917	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,964.00000	2,760	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.71500	8.77700		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		4,171.00000	3,973	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.82000	8.88700		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		732.00000	0,819	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,144.00000	1,030	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.89900	8.97200		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,195.00000	1,302	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,116.00000	1,017	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.39800	9.44900		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		7,280.00000	6,986	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.47400	9.52700		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,103.00000	1,211	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,685.00000	2,493	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.53500	9.59100		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,199.00000	2,345	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,704.00000	2,540	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.38600	9.44800		9.75	23,057,361.60	273	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		1.00000	0,001	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,904.00000	5,534	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.45300	9.51700		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,162.00000	1,301	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,742.00000	2,506	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.50600	9.57200		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,361.00000	2,545	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,776.00000	2,580	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.13000	9.19100		14.00	73,766.66	1	1,798.00
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		14,712.00000	14,254	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		5,645.00000	6,096	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		14.00000	0,007	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.17000	9.23200		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		482.00000	0,557	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		6,259.00000	5,872	14.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010			9.19900	9.26300		14.50	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		1,581.00000	1,735	14.24	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		5,525.00000	5,206	14.24	0.00	0	0.00
TRT1	On	04/02/2010			294.85300	293.75500			0.00	0	100.00
TRT1	On	06/05/2010			300.23100	299.11300			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>136,264,129.30</b>	<b>10,874</b>	<b>282,617.00</b>

**i-Bonds**

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011			7.72000	7.78500			0.00	0	0.00
R157	On	15/09/2015			8.57000	8.63000			0.00	0	0.00
R186	On	21/12/2026			9.27500	9.34500			0.00	0	0.00
R201	On	21/12/2014			8.65000	8.71000			0.00	0	0.00
R203	On	15/09/2017			9.24000	9.30000			0.00	0	0.00
R204	On	21/12/2018			9.25000	9.31000			0.00	0	0.00
R206	On	15/01/2014			8.68500	8.75000			0.00	0	0.00
R207	On	15/01/2020			9.37500	9.43000			0.00	0	0.00
R208	On	31/03/2021			9.37000	9.43000			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			9.12000	9.18000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>136,264,129.30</b>	<b>10,874</b>	<b>282,617.00</b>