



Daily MTM Report

Daily summary for: 06/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.43990	7.39840		18.99	7,573,818.20	1,018	291,172.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,102.00000	9,060	45.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	42.35	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,102.00000	7,060	42.35	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,852.00000	8,810	45.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	41.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,852.00000	6,810	41.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		63.00000	0,063	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		915.00000	0,873	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		327.00000	0,346	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		179.00000	0,156	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,155.00000	1,195	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		7.00000	0,005	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,149.00000	2,190	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	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,148.00000	3,190	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,602.00000	8,560	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		491.00000	0,517	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		93.00000	0,077	18.86	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,402.00000	1,443	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	0,003	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,399.00000	2,440	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,398.00000	3,440	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,652.00000	8,610	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,652.00000	6,610	40.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,348.00000	3,390	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,752.00000	8,710	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,752.00000	4,710	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		388.00000	0,410	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		140.00000	0,120	18.91	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	6.15	Call		1,253.00000	1,294	20.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		5.00000	0,004	20.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,248.00000	3,290	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		9,052.00000	9,010	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		7,052.00000	7,010	42.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,252.00000	9,210	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,252.00000	7,210	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		36.00000	0,036	25.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,288.00000	1,246	25.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,750.00000	1,791	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,001	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,748.00000	2,790	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,202.00000	9,160	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,202.00000	7,160	42.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,152.00000	9,110	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,152.00000	7,110	42.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,952.00000	8,910	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,952.00000	6,910	41.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		9,002.00000	8,960	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		7,002.00000	6,960	41.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,902.00000	8,860	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,902.00000	6,860	41.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,106.00000	1,146	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		8.00000	0,006	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,099.00000	2,140	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,098.00000	3,140	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,802.00000	8,760	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,802.00000	6,760	41.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,702.00000	8,660	45.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,702.00000	6,660	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,202.00000	5,160	35.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,298.00000	3,340	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		68.00000	0,069	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		870.00000	0,829	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		357.00000	0,377	18.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		159.00000	0,137	18.92	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,204.00000	1,244	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		6.00000	0,004	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,199.00000	2,240	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,198.00000	3,240	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		54.00000	0,055	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1,006.00000	0,965	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		273.00000	0,289	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		225.00000	0,199	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,057.00000	1,097	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		9.00000	0,007	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,049.00000	2,090	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,048.00000	3,090	31.28	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	4.35	Put		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		821.00000	0,857	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		23.00000	0,017	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,800.00000	1,841	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,001	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,798.00000	2,840	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		228.00000	0,238	18.99	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		280.00000	0,248	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		960.00000	0,999	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		12.00000	0,009	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		1,949.00000	1,991	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		2,948.00000	2,990	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		51.00000	0,051	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,053.00000	1,011	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		248.00000	0,263	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		250.00000	0,223	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		1,999.00000	2,040	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		2,998.00000	3,040	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		913.00000	0,951	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		15.00000	0,011	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,899.00000	1,941	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,898.00000	2,940	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,652.00000	5,610	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		867.00000	0,904	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		19.00000	0,014	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,849.00000	1,891	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,001	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,848.00000	2,890	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,802.00000	4,760	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		34.00000	0,033	25.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,336.00000	1,293	25.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		150.00000	0,156	20.39	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		452.00000	0,416	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		732.00000	0,766	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		34.00000	0,026	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,700.00000	1,741	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,001	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,698.00000	2,740	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		138.00000	0,143	20.67	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		490.00000	0,453	20.67	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		689.00000	0,722	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		41.00000	0,032	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,650.00000	1,691	23.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	0,001	23.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,648.00000	2,690	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		22.00000	0,022	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,674.00000	1,632	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		455.00000	0,480	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		107.00000	0,090	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,352.00000	1,393	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		4.00000	0,003	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,349.00000	2,390	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		117.00000	0,121	21.23	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		569.00000	0,531	21.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		606.00000	0,637	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		58.00000	0,047	18.82	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,551.00000	1,592	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,002	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,549.00000	2,590	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		26.00000	0,026	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,528.00000	1,486	27.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		566.00000	0,596	18.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		68.00000	0,056	18.84	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,501.00000	1,542	22.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	0,002	22.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		528.00000	0,556	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		80.00000	0,066	18.85	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,451.00000	1,492	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		3.00000	0,002	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,449.00000	2,490	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,702.00000	5,660	37.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,702.00000	4,660	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		421.00000	0,444	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		123.00000	0,104	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,303.00000	1,343	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		5.00000	0,003	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,299.00000	2,340	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,602.00000	4,560	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		299.00000	0,317	18.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		201.00000	0,177	18.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		8,002.00000	7,960	45.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,008.00000	1,047	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		10.00000	0,007	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,499.00000	2,540	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		3,998.00000	4,040	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,252.00000	8,210	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,252.00000	5,210	35.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		776.00000	0,811	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		28.00000	0,021	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,249.00000	2,290	27.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,748.00000	3,790	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		210.00000	0,219	19.27	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		312.00000	0,279	19.27	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		20.00000	0,019	28.49	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,772.00000	1,729	28.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,852.00000	4,810	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		193.00000	0,201	19.55	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		345.00000	0,311	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		178.00000	0,185	19.83	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		380.00000	0,345	19.83	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		12.00000	0,012	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,164.00000	2,122	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		14.00000	0,014	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,066.00000	2,024	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		163.00000	0,169	20.11	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		415.00000	0,379	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		108.00000	0,111	21.51	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		610.00000	0,571	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		5,052.00000	5,010	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		85.00000	0,087	22.34	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		737.00000	0,697	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,302.00000	5,260	35.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		58.00000	0,059	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		960.00000	0,919	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,952.00000	4,910	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		10.00000	0,010	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,262.00000	2,220	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		100.00000	0,102	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		652.00000	0,612	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		5,002.00000	4,960	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		92.00000	0,094	22.06	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		694.00000	0,654	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		73.00000	0,074	22.90	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		825.00000	0,784	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,102.00000	5,060	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		4.00000	0,004	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,706.00000	2,664	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		5.00000	0,005	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,607.00000	2,565	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		6.00000	0,006	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,508.00000	2,466	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		79.00000	0,080	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		781.00000	0,740	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,502.00000	5,460	36.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		3.00000	0,003	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,805.00000	2,763	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		44.00000	0,044	24.86	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,146.00000	1,104	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,452.00000	5,410	36.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		47.00000	0,047	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,099.00000	1,057	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	12.95	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,552.00000	5,510	36.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		41.00000	0,041	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,193.00000	1,151	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,602.00000	5,560	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3,004.00000	2,962	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		3.00000	0,003	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,905.00000	2,863	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		38.00000	0,038	25.42	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,240.00000	1,198	25.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,752.00000	5,710	37.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		32.00000	0,031	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,384.00000	1,341	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,252.00000	6,210	39.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		23.00000	0,023	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,625.00000	1,583	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,852.00000	5,810	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,154.00000	3,112	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		28.00000	0,028	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,480.00000	1,438	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,202.00000	6,160	38.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	38.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,952.00000	5,910	38.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,253.00000	3,211	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		25.00000	0,024	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,577.00000	1,534	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,802.00000	5,760	37.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,104.00000	3,062	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		30.00000	0,029	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,432.00000	1,389	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,102.00000	6,060	38.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		17.00000	0,016	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,919.00000	1,876	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		15.00000	0,015	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		2,017.00000	1,975	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,402.00000	6,360	39.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		11.00000	0,011	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,213.00000	2,171	30.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,602.00000	6,560	40.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,502.00000	4,460	33.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		7.00000	0,007	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,409.00000	2,367	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,752.00000	6,710	41.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,652.00000	4,610	33.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,552.00000	4,510	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,502.00000	6,460	40.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,402.00000	4,360	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,302.00000	4,260	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		9.00000	0,009	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,311.00000	2,269	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,552.00000	6,510	40.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,452.00000	4,410	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,352.00000	4,310	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,252.00000	4,210	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,152.00000	4,110	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,902.00000	5,860	37.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,204.00000	3,162	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		21.00000	0,020	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,723.00000	1,680	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		6,002.00000	5,960	38.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,503.00000	3,461	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,403.00000	3,361	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,303.00000	3,261	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		19.00000	0,018	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,821.00000	1,778	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		6,052.00000	6,010	38.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,353.00000	3,311	31.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		18.00000	0,017	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,870.00000	1,827	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,152.00000	6,110	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		4,052.00000	4,010	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,952.00000	3,910	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,852.00000	3,810	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,753.00000	3,711	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.45	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,653.00000	3,611	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,553.00000	3,511	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,453.00000	3,411	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		16.00000	0,016	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,968.00000	1,926	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,302.00000	6,260	39.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,202.00000	4,160	32.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,102.00000	4,060	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		4,002.00000	3,960	31.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,902.00000	3,860	31.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,802.00000	3,760	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,703.00000	3,661	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		13.00000	0,013	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,115.00000	2,073	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,152.00000	5,110	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3,054.00000	3,012	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		3.00000	0,003	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,955.00000	2,913	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		3.00000	0,003	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,855.00000	2,813	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		4.00000	0,004	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,756.00000	2,714	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		4.00000	0,005	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,656.00000	2,615	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		5.00000	0,005	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,557.00000	2,515	30.57	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	9.75	Call		8.00000	0,008	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,360.00000	2,318	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.59	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,902.00000	4,860	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		7.00000	0,007	30.49	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,459.00000	2,417	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		4,042.00000	4,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,603.00000	3,561	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,202.00000	8,160	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,798.00000	3,840	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,152.00000	8,110	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,848.00000	3,890	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,302.00000	8,260	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,698.00000	3,740	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,402.00000	8,360	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		127.00000	0,131	20.95	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	7.80	Put		529.00000	0,491	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		647.00000	0,679	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		49.00000	0,039	18.81	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,600.00000	1,641	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	0,001	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,598.00000	2,640	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,598.00000	3,640	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,452.00000	8,410	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,452.00000	6,410	39.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,548.00000	3,590	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,502.00000	8,460	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,498.00000	3,540	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		8,052.00000	8,010	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		3,948.00000	3,990	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,102.00000	8,060	45.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,898.00000	3,940	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,352.00000	8,310	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,352.00000	6,310	39.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,648.00000	3,690	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,552.00000	8,510	45.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,448.00000	3,490	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.56910	7.52790		19.55	151,382.00	20	39,778.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		175.00000	0,177	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1,047.00000	1,008	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,622.00000	8,581	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		3.00000	0,002	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,625.00000	6,583	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,378.00000	3,420	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,672.00000	8,631	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		3.00000	0,002	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,675.00000	6,633	34.98	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	4.20	Call		3,328.00000	3,370	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,001	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,772.00000	8,731	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,072.00000	9,031	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,272.00000	9,231	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,273.00000	7,232	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		33.00000	0,032	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,305.00000	3,263	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,222.00000	9,181	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	34.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,223.00000	7,182	34.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		34.00000	0,033	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,256.00000	3,214	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,788.00000	1,828	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	0,009	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,779.00000	2,820	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,172.00000	9,131	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	34.64	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	14/06/2010	Foreign Exchange Future	14.70	Put		7,173.00000	7,132	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,972.00000	8,931	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,022.00000	8,981	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,922.00000	8,881	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		2.00000	0,002	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,924.00000	6,883	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		432.00000	0,446	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		354.00000	0,327	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,123.00000	1,159	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		45.00000	0,040	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,083.00000	2,124	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,079.00000	3,120	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,822.00000	8,781	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	0,002	34.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,824.00000	6,783	34.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,215.00000	1,251	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		37.00000	0,032	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,182.00000	2,223	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,004	23.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,179.00000	3,220	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,722.00000	8,681	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		537.00000	0,555	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		259.00000	0,236	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,308.00000	1,345	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		30.00000	0,026	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,279.00000	3,320	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	0,002	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,774.00000	6,733	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		9.00000	0,008	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,281.00000	5,239	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		191.00000	0,194	22.62	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		963.00000	0,925	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		509.00000	0,526	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		281.00000	0,257	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,262.00000	1,298	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		34.00000	0,029	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,232.00000	2,273	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,229.00000	3,270	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		168.00000	0,170	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,090.00000	1,051	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		131.00000	0,132	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,353.00000	1,313	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	0,001	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,074.00000	7,032	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	0,002	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,024.00000	6,983	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		22.00000	0,022	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,044.00000	4,003	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	0,002	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,974.00000	6,933	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		136.00000	0,138	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,308.00000	1,269	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		912.00000	0,942	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		84.00000	0,073	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,837.00000	1,877	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		9.00000	0,008	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,829.00000	2,870	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		161.00000	0,163	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,133.00000	1,094	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		408.00000	0,422	19.49	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		380.00000	0,353	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,034.00000	2,074	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,005	22.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,029.00000	3,070	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		8.00000	0,007	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,530.00000	5,488	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		15.00000	0,015	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,537.00000	4,496	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		28.00000	0,028	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,550.00000	3,509	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		154.00000	0,156	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,176.00000	1,137	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		388.00000	0,399	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		410.00000	0,380	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,035.00000	1,067	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		57.00000	0,048	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,984.00000	2,025	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,979.00000	3,020	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		7.00000	0,007	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,579.00000	5,538	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		15.00000	0,014	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,587.00000	4,545	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		28.00000	0,027	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,600.00000	3,558	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		148.00000	0,149	23.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,220.00000	1,180	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		994.00000	1,025	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		66.00000	0,056	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,935.00000	1,975	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,006	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,929.00000	2,970	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		7.00000	0,006	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,629.00000	5,587	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		27.00000	0,027	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,649.00000	3,608	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		142.00000	0,143	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,264.00000	1,224	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		953.00000	0,983	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		75.00000	0,064	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,886.00000	1,926	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,007	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,879.00000	2,920	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		7.00000	0,006	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,779.00000	5,737	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		13.00000	0,012	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,785.00000	4,743	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		25.00000	0,025	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,797.00000	3,756	32.72	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	8.80	Call		126.00000	0,127	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,398.00000	1,358	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		304.00000	0,311	20.58	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		576.00000	0,542	20.58	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		835.00000	0,862	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		107.00000	0,093	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,740.00000	1,779	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	0,010	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,730.00000	2,771	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		290.00000	0,296	20.78	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		612.00000	0,577	20.78	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		798.00000	0,824	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		120.00000	0,105	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,691.00000	1,730	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	0,011	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,680.00000	2,721	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		6.00000	0,005	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,878.00000	5,836	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		24.00000	0,023	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,896.00000	3,854	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		117.00000	0,118	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,489.00000	1,449	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		276.00000	0,282	20.99	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		648.00000	0,613	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		761.00000	0,787	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		133.00000	0,118	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,642.00000	1,682	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	0,013	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,630.00000	2,671	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		6.00000	0,005	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,978.00000	5,936	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		23.00000	0,022	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,995.00000	3,953	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		5.00000	0,004	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,177.00000	6,135	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		10.00000	0,009	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,182.00000	5,140	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		20.00000	0,019	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,192.00000	4,150	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		35.00000	0,034	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,207.00000	3,165	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		5.00000	0,004	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,127.00000	6,085	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		10.00000	0,009	34.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,132.00000	5,090	34.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		20.00000	0,020	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,142.00000	4,101	33.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		595.00000	0,616	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		217.00000	0,197	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,403.00000	1,440	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		25.00000	0,021	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,381.00000	2,422	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		5.00000	0,005	35.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,077.00000	6,036	35.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		21.00000	0,021	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,093.00000	4,052	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		37.00000	0,036	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,109.00000	3,067	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		101.00000	0,101	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,673.00000	1,632	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		229.00000	0,233	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		801.00000	0,764	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		627.00000	0,648	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		199.00000	0,179	19.01	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,450.00000	1,488	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		22.00000	0,019	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,431.00000	2,472	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		6.00000	0,005	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,928.00000	5,886	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		23.00000	0,023	33.15	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	11.45	Put		3,945.00000	3,904	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		263.00000	0,268	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		685.00000	0,649	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		726.00000	0,751	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		148.00000	0,132	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,594.00000	1,633	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		16.00000	0,014	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,580.00000	2,621	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		6.00000	0,006	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,828.00000	5,787	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		12.00000	0,012	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,834.00000	4,793	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		24.00000	0,024	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,846.00000	3,805	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		113.00000	0,113	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,535.00000	1,494	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		121.00000	0,122	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,443.00000	1,403	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		8.00000	0,007	34.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,480.00000	5,438	34.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		16.00000	0,015	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,488.00000	4,446	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		109.00000	0,109	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,581.00000	1,540	25.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		692.00000	0,715	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		164.00000	0,146	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,546.00000	1,585	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		18.00000	0,016	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		7.00000	0,006	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,679.00000	5,637	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		26.00000	0,026	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,698.00000	3,657	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		94.00000	0,095	26.31	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,766.00000	1,726	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		565.00000	0,585	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		237.00000	0,216	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,355.00000	1,393	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		27.00000	0,024	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,331.00000	2,372	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		18.00000	0,017	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,340.00000	4,298	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		91.00000	0,091	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,813.00000	1,772	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		105.00000	0,105	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,627.00000	1,586	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		482.00000	0,499	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		304.00000	0,280	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,972.00000	7,931	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	0,003	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,475.00000	6,434	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		11.00000	0,010	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,983.00000	4,941	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		29.00000	0,029	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,501.00000	3,460	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,078.00000	1,113	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		50.00000	0,044	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,530.00000	2,571	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,028.00000	4,069	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,222.00000	8,181	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	0,002	34.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,724.00000	6,683	34.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		26.00000	0,025	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,748.00000	3,706	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		200.00000	0,203	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		922.00000	0,884	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		873.00000	0,902	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		95.00000	0,083	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,282.00000	2,322	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,003	23.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,778.00000	3,819	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		88.00000	0,088	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,860.00000	1,819	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		369.00000	0,379	19.76	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		441.00000	0,410	19.76	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		13.00000	0,013	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,735.00000	4,694	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		17.00000	0,017	33.78	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,389.00000	4,348	33.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		98.00000	0,098	26.10	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,720.00000	1,679	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		85.00000	0,085	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,907.00000	1,866	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		352.00000	0,361	19.96	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		474.00000	0,442	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		14.00000	0,013	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,686.00000	4,644	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		72.00000	0,072	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,144.00000	2,103	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		78.00000	0,078	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,050.00000	2,009	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		335.00000	0,343	20.17	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		507.00000	0,474	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		69.00000	0,070	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	14/06/2010	Foreign Exchange Future	9.65	Put		2,191.00000	2,151	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		75.00000	0,075	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,097.00000	2,056	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		80.00000	0,080	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,002.00000	1,961	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		319.00000	0,326	20.37	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		541.00000	0,507	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		11.00000	0,010	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,033.00000	4,991	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		219.00000	0,222	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		841.00000	0,803	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		9.00000	0,009	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,231.00000	5,190	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		36.00000	0,035	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,158.00000	3,116	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		38.00000	0,038	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,060.00000	3,019	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		40.00000	0,040	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,962.00000	2,921	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		183.00000	0,185	22.83	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1,005.00000	0,966	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		10.00000	0,010	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,082.00000	5,041	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		39.00000	0,039	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,011.00000	2,970	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	10.40	Call		41.00000	0,041	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,913.00000	2,872	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		209.00000	0,212	22.21	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		881.00000	0,843	22.21	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		11.00000	0,011	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,933.00000	4,892	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		43.00000	0,043	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,865.00000	2,824	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		46.00000	0,046	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,768.00000	2,727	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		49.00000	0,049	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,671.00000	2,630	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		52.00000	0,052	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,574.00000	2,533	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		56.00000	0,056	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,478.00000	2,437	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		60.00000	0,060	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,382.00000	2,341	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		64.00000	0,065	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,286.00000	2,246	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		240.00000	0,244	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		762.00000	0,725	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		14.00000	0,014	34.03	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,636.00000	4,595	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		83.00000	0,083	27.12	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		1,955.00000	1,914	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		12.00000	0,011	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,884.00000	4,842	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		44.00000	0,044	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,816.00000	2,775	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		47.00000	0,047	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,719.00000	2,678	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		50.00000	0,050	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,622.00000	2,581	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		58.00000	0,058	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,430.00000	2,389	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		62.00000	0,062	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,334.00000	2,293	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		67.00000	0,067	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,239.00000	2,198	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		251.00000	0,256	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		723.00000	0,687	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		54.00000	0,054	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,526.00000	2,485	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,172.00000	8,131	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,828.00000	3,869	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		4.00000	0,004	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,226.00000	6,185	35.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		19.00000	0,019	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,241.00000	4,200	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,272.00000	8,231	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		4.00000	0,004	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,276.00000	6,235	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		18.00000	0,018	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,290.00000	4,249	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,728.00000	3,769	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,422.00000	8,381	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	0,003	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,425.00000	6,384	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		16.00000	0,016	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,438.00000	4,397	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,578.00000	3,619	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,322.00000	8,281	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		4.00000	0,003	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,326.00000	6,284	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,678.00000	3,719	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,972.00000	9,931	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,372.00000	8,331	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		4.00000	0,003	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,376.00000	6,334	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,628.00000	3,669	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,472.00000	8,431	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,528.00000	3,569	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,522.00000	8,481	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		3.00000	0,003	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,525.00000	6,484	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		659.00000	0,681	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		181.00000	0,162	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,498.00000	1,536	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		20.00000	0,017	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,481.00000	2,521	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,002	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,478.00000	3,519	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,072.00000	8,031	34.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,928.00000	3,969	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,122.00000	8,081	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,878.00000	3,919	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,572.00000	8,531	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		3.00000	0,003	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,575.00000	6,534	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,428.00000	3,469	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.69880	7.65720		19.93	0.00	0	5,663.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		11.00000	0,011	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,204.00000	8,162	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		25.00000	0,025	35.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,218.00000	6,176	35.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		54.00000	0,054	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,247.00000	4,205	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		130.00000	0,131	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,323.00000	2,282	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		964.00000	0,989	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		157.00000	0,140	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,828.00000	1,867	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		21.00000	0,018	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,812.00000	2,853	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,004	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,808.00000	3,850	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		12.00000	0,011	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,155.00000	8,112	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		26.00000	0,025	35.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,169.00000	6,126	35.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		55.00000	0,055	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,198.00000	4,156	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		134.00000	0,135	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,277.00000	2,236	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		459.00000	0,469	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		602.00000	0,570	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,000.00000	1,026	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		143.00000	0,127	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,876.00000	1,915	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		19.00000	0,016	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,862.00000	2,903	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,004	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,858.00000	3,900	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		443.00000	0,452	20.42	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		636.00000	0,603	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		11.00000	0,011	37.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,254.00000	8,212	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		24.00000	0,024	35.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,267.00000	6,225	35.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		52.00000	0,053	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,295.00000	4,254	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		127.00000	0,128	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,370.00000	2,329	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		427.00000	0,435	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		670.00000	0,636	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		929.00000	0,954	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		172.00000	0,155	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,781.00000	1,819	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		24.00000	0,020	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,763.00000	2,804	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,005	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,758.00000	3,800	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		11.00000	0,010	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,304.00000	8,261	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		24.00000	0,024	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,317.00000	6,275	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		51.00000	0,051	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,344.00000	4,302	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		123.00000	0,124	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,416.00000	2,375	27.20	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	13/09/2010	Foreign Exchange Future	7.95	Call		411.00000	0,419	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		704.00000	0,670	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		895.00000	0,919	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		188.00000	0,170	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,734.00000	1,772	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		27.00000	0,023	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,713.00000	2,754	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,005	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,708.00000	3,750	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		10.00000	0,010	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,403.00000	8,361	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		23.00000	0,023	35.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,416.00000	6,374	35.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		49.00000	0,049	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,442.00000	4,400	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		117.00000	0,118	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,510.00000	2,469	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		383.00000	0,390	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		776.00000	0,741	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		830.00000	0,852	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		223.00000	0,203	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,640.00000	1,678	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		33.00000	0,029	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,614.00000	2,655	23.21	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	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,006	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,609.00000	3,650	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		10.00000	0,010	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,453.00000	8,411	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		23.00000	0,022	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,466.00000	6,423	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		48.00000	0,048	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,491.00000	4,449	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		114.00000	0,115	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,557.00000	2,516	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		369.00000	0,376	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		812.00000	0,777	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		799.00000	0,820	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		242.00000	0,221	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,594.00000	1,631	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		37.00000	0,032	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,564.00000	2,605	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,006	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,559.00000	3,600	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		10.00000	0,009	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,503.00000	8,460	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		22.00000	0,022	35.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,515.00000	6,473	35.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		47.00000	0,047	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,540.00000	4,498	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		111.00000	0,112	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,604.00000	2,563	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		357.00000	0,363	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		850.00000	0,814	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		769.00000	0,789	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		262.00000	0,240	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,548.00000	1,585	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		41.00000	0,036	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,515.00000	2,555	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,006	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,509.00000	3,550	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,001	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		9.00000	0,009	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,652.00000	8,610	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		21.00000	0,021	35.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,664.00000	6,622	35.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		44.00000	0,044	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,687.00000	4,645	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		103.00000	0,104	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,746.00000	2,705	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		683.00000	0,701	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		326.00000	0,302	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,413.00000	1,448	18.64	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	6.30	Put		56.00000	0,049	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,366.00000	2,407	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,008	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,360.00000	3,401	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,002	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		9.00000	0,009	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,602.00000	8,560	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		21.00000	0,021	35.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,614.00000	6,572	35.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		45.00000	0,045	32.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,638.00000	4,596	32.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		106.00000	0,106	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,699.00000	2,657	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		332.00000	0,338	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		925.00000	0,889	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		711.00000	0,729	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		304.00000	0,280	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,457.00000	1,493	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		50.00000	0,044	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,415.00000	2,456	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,007	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,409.00000	3,451	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		8.00000	0,008	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,751.00000	8,709	37.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		20.00000	0,020	35.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,763.00000	6,721	35.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		43.00000	0,043	32.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,786.00000	4,744	32.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		98.00000	0,099	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,841.00000	2,800	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		300.00000	0,305	22.25	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,043.00000	1,006	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		630.00000	0,647	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		373.00000	0,348	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,324.00000	1,358	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		67.00000	0,059	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,267.00000	2,308	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,009	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,260.00000	3,301	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,002	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		321.00000	0,326	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		964.00000	0,927	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		12.00000	0,012	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,055.00000	8,013	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		27.00000	0,027	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,070.00000	6,028	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		57.00000	0,058	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,100.00000	4,059	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		141.00000	0,143	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,184.00000	2,144	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		495.00000	0,505	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		538.00000	0,506	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,074.00000	1,102	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		117.00000	0,103	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,972.00000	2,011	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		15.00000	0,012	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,961.00000	3,003	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,004	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,958.00000	3,999	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		12.00000	0,012	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,105.00000	8,063	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		26.00000	0,026	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,119.00000	6,077	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		56.00000	0,056	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,149.00000	4,107	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		137.00000	0,139	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,230.00000	2,190	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		477.00000	0,487	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		570.00000	0,538	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,037.00000	1,064	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		130.00000	0,115	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,924.00000	1,963	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		17.00000	0,014	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,912.00000	2,953	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,004	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,908.00000	3,950	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		10.00000	0,010	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,353.00000	8,311	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		23.00000	0,023	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,366.00000	6,324	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		50.00000	0,050	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,393.00000	4,351	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		120.00000	0,121	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,463.00000	2,422	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		397.00000	0,404	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		740.00000	0,705	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		862.00000	0,885	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		205.00000	0,186	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,687.00000	1,725	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		30.00000	0,026	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,663.00000	2,704	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,005	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,659.00000	3,700	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		9.00000	0,009	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,552.00000	8,510	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		22.00000	0,021	35.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,565.00000	6,522	35.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		46.00000	0,046	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,589.00000	4,547	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		108.00000	0,109	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,651.00000	2,610	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		344.00000	0,350	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		887.00000	0,851	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		739.00000	0,759	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		282.00000	0,260	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,503.00000	1,539	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		46.00000	0,040	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,465.00000	2,506	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,007	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,459.00000	3,501	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		9.00000	0,008	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,702.00000	8,659	37.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		20.00000	0,020	35.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,713.00000	6,671	35.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		43.00000	0,043	32.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,736.00000	4,694	32.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		101.00000	0,101	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,794.00000	2,752	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		310.00000	0,315	22.08	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,003.00000	0,966	22.08	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	13/09/2010	Foreign Exchange Future	7.35	Call		656.00000	0,673	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		349.00000	0,324	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,368.00000	1,403	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		61.00000	0,054	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,316.00000	2,357	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,008	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,310.00000	3,351	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,002	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		174.00000	0,175	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,817.00000	1,776	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		189.00000	0,191	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,682.00000	1,642	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,165.00000	1,126	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		272.00000	0,275	22.75	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,290.00000	1,251	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		247.00000	0,250	23.25	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.82830	7.78480		20.07	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		30.00000	0,030	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,195.00000	8,152	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		53.00000	0,053	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,218.00000	6,175	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		96.00000	0,097	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,261.00000	4,219	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		201.00000	0,203	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,366.00000	2,325	26.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		554.00000	0,564	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		719.00000	0,686	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,050.00000	1,075	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		215.00000	0,197	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,877.00000	1,915	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		42.00000	0,037	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,845.00000	2,888	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		10.00000	0,010	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,837.00000	3,881	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,003	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		391.00000	0,397	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,156.00000	1,119	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		30.00000	0,030	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,245.00000	8,202	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		52.00000	0,053	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,267.00000	6,225	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		95.00000	0,096	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,310.00000	4,268	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		196.00000	0,198	26.23	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,411.00000	2,370	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,017.00000	1,042	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		232.00000	0,214	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,831.00000	1,869	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		46.00000	0,041	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,796.00000	2,838	22.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		11.00000	0,010	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,788.00000	3,831	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		29.00000	0,029	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,294.00000	8,251	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		52.00000	0,052	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,317.00000	6,274	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		93.00000	0,094	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,358.00000	4,316	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		192.00000	0,194	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,457.00000	2,416	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		521.00000	0,531	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		786.00000	0,753	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		986.00000	1,009	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		251.00000	0,231	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,785.00000	1,823	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		50.00000	0,045	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,747.00000	2,789	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		12.00000	0,011	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,738.00000	3,781	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		28.00000	0,028	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,343.00000	8,300	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		51.00000	0,051	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,366.00000	6,323	34.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		92.00000	0,092	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,407.00000	4,364	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		188.00000	0,190	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,503.00000	2,462	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		506.00000	0,515	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		821.00000	0,787	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		955.00000	0,978	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		270.00000	0,250	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,740.00000	1,777	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		55.00000	0,049	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,697.00000	2,740	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		12.00000	0,012	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,688.00000	3,731	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		537.00000	0,547	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		752.00000	0,719	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		28.00000	0,028	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,393.00000	8,350	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		50.00000	0,050	34.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,415.00000	6,372	34.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		90.00000	0,091	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,455.00000	4,413	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		184.00000	0,186	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,549.00000	2,508	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		491.00000	0,500	21.07	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		856.00000	0,822	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		925.00000	0,947	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		290.00000	0,269	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,695.00000	1,732	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		60.00000	0,054	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,648.00000	2,690	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		13.00000	0,012	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,638.00000	3,681	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		27.00000	0,027	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,442.00000	8,399	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		49.00000	0,050	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,464.00000	6,422	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		88.00000	0,089	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,503.00000	4,461	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		180.00000	0,182	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,595.00000	2,554	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		477.00000	0,485	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		892.00000	0,857	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		896.00000	0,917	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		311.00000	0,289	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,651.00000	1,687	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		66.00000	0,059	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,599.00000	2,641	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		14.00000	0,013	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,589.00000	3,632	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		27.00000	0,026	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,492.00000	8,448	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		49.00000	0,049	34.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,514.00000	6,471	34.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		87.00000	0,088	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,552.00000	4,510	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		176.00000	0,178	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,641.00000	2,600	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		463.00000	0,471	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		928.00000	0,893	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		867.00000	0,888	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		332.00000	0,310	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,606.00000	1,642	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		71.00000	0,064	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,550.00000	2,592	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		15.00000	0,014	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,539.00000	3,582	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		24.00000	0,024	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,689.00000	8,646	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		46.00000	0,046	34.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,711.00000	6,668	34.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		81.00000	0,082	31.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,746.00000	4,704	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		162.00000	0,164	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,827.00000	2,786	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		414.00000	0,420	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,079.00000	1,042	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		762.00000	0,779	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		427.00000	0,401	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,434.00000	1,467	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		99.00000	0,089	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,355.00000	2,396	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		20.00000	0,018	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,340.00000	3,383	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		25.00000	0,025	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,640.00000	8,597	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		47.00000	0,047	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,662.00000	6,619	34.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		83.00000	0,083	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,698.00000	4,655	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		165.00000	0,167	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,780.00000	2,739	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		425.00000	0,432	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,040.00000	1,004	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		787.00000	0,805	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		402.00000	0,377	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,477.00000	1,510	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		92.00000	0,082	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,404.00000	2,445	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		19.00000	0,017	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,390.00000	3,433	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		381.00000	0,386	22.35	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,196.00000	1,158	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		24.00000	0,024	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,739.00000	8,696	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		45.00000	0,045	34.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,760.00000	6,717	34.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		80.00000	0,081	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,795.00000	4,753	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		159.00000	0,160	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,874.00000	2,832	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		402.00000	0,408	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,117.00000	1,080	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		738.00000	0,754	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		453.00000	0,426	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,392.00000	1,425	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		107.00000	0,097	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,306.00000	2,347	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		21.00000	0,019	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,290.00000	3,333	24.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		450.00000	0,458	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		965.00000	0,930	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		32.00000	0,032	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,097.00000	8,054	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		55.00000	0,055	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,120.00000	6,077	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		100.00000	0,101	30.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,165.00000	4,123	30.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		210.00000	0,212	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,275.00000	2,234	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		588.00000	0,599	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		653.00000	0,621	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,117.00000	1,144	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		182.00000	0,166	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,969.00000	2,008	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		34.00000	0,030	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,944.00000	2,986	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		9.00000	0,008	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,937.00000	3,980	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		31.00000	0,031	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,146.00000	8,103	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		54.00000	0,054	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,169.00000	6,126	33.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		98.00000	0,099	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,213.00000	4,171	30.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		205.00000	0,208	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,320.00000	2,280	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		571.00000	0,581	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		686.00000	0,653	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,083.00000	1,109	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		198.00000	0,181	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,923.00000	1,961	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		38.00000	0,033	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,894.00000	2,937	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,009	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,887.00000	3,930	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		26.00000	0,026	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,541.00000	8,498	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		48.00000	0,048	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,563.00000	6,520	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		86.00000	0,086	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,601.00000	4,558	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		172.00000	0,174	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,687.00000	2,646	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		840.00000	0,859	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		355.00000	0,331	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,563.00000	1,598	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		78.00000	0,070	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,501.00000	2,543	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		16.00000	0,015	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,489.00000	3,532	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		25.00000	0,025	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,590.00000	8,547	36.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		47.00000	0,047	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,612.00000	6,569	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		84.00000	0,085	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,649.00000	4,607	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		169.00000	0,171	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,734.00000	2,693	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		438.00000	0,445	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,003.00000	0,967	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		813.00000	0,832	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		378.00000	0,354	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,520.00000	1,554	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		85.00000	0,076	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,452.00000	2,494	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		17.00000	0,016	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,439.00000	3,482	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		39.00000	0,039	35.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,304.00000	7,261	35.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		68.00000	0,068	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,333.00000	5,290	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		129.00000	0,130	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,394.00000	3,352	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		301.00000	0,305	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,566.00000	1,527	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,735.00000	4,778	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,609.00000	1,570	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		294.00000	0,298	23.78	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.86260	11.86510		16.69	14,116,494.00	1,190	14,441.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,135.00000	10,137	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,135.00000	8,137	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	30.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,136.00000	6,137	30.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,002	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,137.00000	4,139	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		36.00000	0,033	24.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,171.00000	2,170	24.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		99.00000	0,091	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,234.00000	1,228	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		303.00000	0,290	17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		438.00000	0,427	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		927.00000	0,918	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		62.00000	0,055	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,874.00000	1,871	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,008	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,285.00000	10,287	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,285.00000	8,287	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,285.00000	6,287	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		2.00000	0,002	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,287.00000	4,289	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		29.00000	0,026	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,314.00000	2,313	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		84.00000	0,078	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,369.00000	1,365	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		255.00000	0,242	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		540.00000	0,529	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		806.00000	0,795	16.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		91.00000	0,082	16.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,727.00000	1,723	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		12.00000	0,010	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,235.00000	10,237	35.14	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	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,235.00000	8,237	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,000	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,236.00000	6,237	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		2.00000	0,002	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,237.00000	4,239	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		31.00000	0,028	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,266.00000	2,265	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		89.00000	0,082	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,324.00000	1,319	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		270.00000	0,257	17.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		505.00000	0,494	17.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		845.00000	0,836	16.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		80.00000	0,073	16.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,776.00000	1,772	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		11.00000	0,009	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,717.00000	2,715	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	0,002	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,635.00000	9,637	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,635.00000	7,637	34.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,485.00000	9,487	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,485.00000	7,487	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,486.00000	5,488	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		6.00000	0,005	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,491.00000	3,492	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		69.00000	0,064	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,554.00000	1,551	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		202.00000	0,191	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		687.00000	0,678	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		657.00000	0,645	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		142.00000	0,132	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,532.00000	1,528	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		17.00000	0,015	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,518.00000	2,515	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	0,002	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,335.00000	9,337	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,335.00000	7,337	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,336.00000	5,338	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		7.00000	0,006	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,342.00000	3,343	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		80.00000	0,074	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,415.00000	1,411	21.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		240.00000	0,228	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		575.00000	0,565	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		767.00000	0,756	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		102.00000	0,093	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,678.00000	1,674	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		13.00000	0,011	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,668.00000	2,665	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,002	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,385.00000	9,387	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,385.00000	7,387	33.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,386.00000	5,388	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		6.00000	0,006	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,391.00000	3,393	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		76.00000	0,070	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,461.00000	1,457	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		227.00000	0,215	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		612.00000	0,602	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		729.00000	0,718	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		114.00000	0,105	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,629.00000	1,625	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		14.00000	0,012	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,618.00000	2,615	23.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,002	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,535.00000	9,537	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,535.00000	7,537	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,536.00000	5,538	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		5.00000	0,005	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,540.00000	3,542	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		66.00000	0,061	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,601.00000	1,598	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		191.00000	0,180	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		726.00000	0,717	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		622.00000	0,610	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		157.00000	0,147	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,484.00000	1,479	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		19.00000	0,016	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,468.00000	2,466	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	0,003	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,785.00000	9,787	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,785.00000	7,787	34.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,935.00000	9,937	35.14	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	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,935.00000	7,937	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,185.00000	10,187	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,185.00000	8,187	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,000	30.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,186.00000	6,187	30.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,002	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,187.00000	4,189	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		94.00000	0,087	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,279.00000	1,274	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		286.00000	0,273	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		471.00000	0,460	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		886.00000	0,877	16.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		71.00000	0,064	16.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,825.00000	1,822	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		10.00000	0,009	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,085.00000	10,087	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,085.00000	8,087	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,035.00000	10,037	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.14	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	15/03/2010	Foreign Exchange Future	19.90	Put		8,035.00000	8,037	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,985.00000	9,987	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,985.00000	7,987	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,885.00000	9,887	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,885.00000	7,887	34.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,735.00000	9,737	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,735.00000	7,737	34.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,685.00000	9,687	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,685.00000	7,687	34.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,585.00000	9,587	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,585.00000	7,587	34.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,586.00000	5,588	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		5.00000	0,004	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,590.00000	3,591	25.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		63.00000	0,058	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,648.00000	1,645	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		180.00000	0,169	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		765.00000	0,756	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		589.00000	0,576	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		174.00000	0,163	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,435.00000	1,430	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		20.00000	0,017	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,419.00000	2,416	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,003	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,435.00000	9,437	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,435.00000	7,437	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	29.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,436.00000	5,438	29.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,437.00000	4,439	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		6.00000	0,005	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,441.00000	3,442	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		24.00000	0,022	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,459.00000	2,459	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		73.00000	0,067	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,508.00000	1,504	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		214.00000	0,202	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	12.30	Put		649.00000	0,639	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		692.00000	0,681	16.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		127.00000	0,118	16.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,581.00000	1,576	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		16.00000	0,013	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,568.00000	2,565	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,002	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		33.00000	0,030	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,218.00000	2,217	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,000	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,036.00000	6,037	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	28.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,036.00000	5,038	28.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		3.00000	0,002	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,038.00000	4,039	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		10.00000	0,009	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,045.00000	3,046	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		41.00000	0,037	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,076.00000	2,074	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		110.00000	0,102	20.58	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,145.00000	1,139	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		341.00000	0,327	16.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		376.00000	0,364	16.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,013.00000	1,005	16.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		48.00000	0,042	16.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,973.00000	1,970	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,007	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,786.00000	5,788	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	0,001	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,786.00000	4,788	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		4.00000	0,003	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,789.00000	3,790	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		15.00000	0,013	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,800.00000	2,800	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		52.00000	0,048	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,837.00000	1,835	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		144.00000	0,134	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		929.00000	0,921	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		466.00000	0,452	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		251.00000	0,239	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,244.00000	1,238	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		29.00000	0,025	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,220.00000	2,217	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,004	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,886.00000	5,888	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,886.00000	4,888	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		3.00000	0,003	25.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,888.00000	3,890	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		13.00000	0,011	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,898.00000	2,898	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		48.00000	0,044	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,933.00000	1,931	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		129.00000	0,120	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,014.00000	1,007	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		411.00000	0,397	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		296.00000	0,284	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,150.00000	1,143	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		35.00000	0,030	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,121.00000	2,118	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,005	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,686.00000	5,688	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		2.00000	0,001	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,687.00000	4,688	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		4.00000	0,004	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,689.00000	3,691	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		17.00000	0,015	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,702.00000	2,702	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		57.00000	0,052	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,742.00000	1,739	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		161.00000	0,151	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		846.00000	0,838	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		525.00000	0,512	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		210.00000	0,199	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,339.00000	1,334	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		24.00000	0,021	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,319.00000	2,316	21.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	0,003	21.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,986.00000	5,988	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,986.00000	4,988	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		3.00000	0,002	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,988.00000	3,989	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		11.00000	0,010	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,996.00000	2,997	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		44.00000	0,040	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,029.00000	2,027	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		116.00000	0,107	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,101.00000	1,094	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		361.00000	0,347	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		346.00000	0,334	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,056.00000	1,049	15.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		41.00000	0,036	15.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,022.00000	2,019	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,006	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	30.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,086.00000	6,087	30.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	28.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,086.00000	5,088	28.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		3.00000	0,002	26.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,088.00000	4,089	26.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		10.00000	0,009	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,095.00000	3,096	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		38.00000	0,035	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,123.00000	2,122	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		104.00000	0,096	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,189.00000	1,183	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		321.00000	0,308	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		406.00000	0,395	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		970.00000	0,961	16.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		55.00000	0,048	16.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,923.00000	1,920	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,007	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,936.00000	5,938	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,936.00000	4,938	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		3.00000	0,003	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,938.00000	3,940	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		12.00000	0,011	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,947.00000	2,948	25.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		46.00000	0,042	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,981.00000	1,979	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		122.00000	0,114	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,057.00000	1,051	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		385.00000	0,371	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		320.00000	0,308	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,103.00000	1,096	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		38.00000	0,033	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,072.00000	2,069	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,006	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,836.00000	5,838	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,836.00000	4,838	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,003	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,838.00000	3,840	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		14.00000	0,012	24.93	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,849.00000	2,849	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		50.00000	0,046	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,885.00000	1,883	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		136.00000	0,127	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		971.00000	0,964	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		438.00000	0,424	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		273.00000	0,261	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,197.00000	1,190	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		32.00000	0,027	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,171.00000	2,168	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,005	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	29.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,736.00000	5,738	29.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,736.00000	4,738	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		4.00000	0,003	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,739.00000	3,740	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		16.00000	0,014	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,751.00000	2,751	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		55.00000	0,050	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,790.00000	1,787	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		152.00000	0,142	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		887.00000	0,879	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		495.00000	0,481	16.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		230.00000	0,218	16.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,291.00000	1,286	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		26.00000	0,023	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,270.00000	2,267	21.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,004	21.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,636.00000	5,638	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		2.00000	0,001	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,637.00000	4,638	27.51	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	15.50	Call		5.00000	0,004	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,640.00000	3,641	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		18.00000	0,016	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,653.00000	2,653	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		170.00000	0,160	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		805.00000	0,797	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		556.00000	0,543	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		191.00000	0,180	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,387.00000	1,382	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		22.00000	0,019	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,369.00000	2,366	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,003	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		60.00000	0,055	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,695.00000	1,692	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,735.00000	8,737	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,735.00000	6,737	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,266.00000	3,263	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,635.00000	8,637	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	32.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,635.00000	6,637	32.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,366.00000	3,363	26.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,685.00000	8,687	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,685.00000	6,687	32.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,316.00000	3,313	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,935.00000	8,937	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,935.00000	6,937	32.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,066.00000	3,064	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,001	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,035.00000	9,037	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,035.00000	7,037	32.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,967.00000	2,964	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,001	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,985.00000	8,987	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,985.00000	6,987	32.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,016.00000	3,014	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,001	25.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,085.00000	9,087	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,085.00000	7,087	33.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,917.00000	2,914	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,001	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,235.00000	9,237	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,235.00000	7,237	33.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,236.00000	5,238	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		8.00000	0,007	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,243.00000	3,244	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,767.00000	2,764	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,001	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,285.00000	9,287	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,285.00000	7,287	33.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,286.00000	5,288	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		7.00000	0,007	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,292.00000	3,294	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	35.14	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	15/03/2010	Foreign Exchange Future	21.05	Put		9,185.00000	9,187	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,185.00000	7,187	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,001	28.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,186.00000	5,188	28.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		8.00000	0,008	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,193.00000	3,195	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,817.00000	2,814	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,001	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,485.00000	8,487	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,485.00000	6,487	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		2.00000	0,002	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,487.00000	4,489	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		22.00000	0,020	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,507.00000	2,507	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,516.00000	3,513	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,915.00000	3,913	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,867.00000	2,864	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,001	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,865.00000	3,863	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,015.00000	4,013	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,815.00000	3,813	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,785.00000	8,787	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,785.00000	6,787	32.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,216.00000	3,213	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,715.00000	3,713	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,335.00000	8,337	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	31.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,335.00000	6,337	31.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		2.00000	0,002	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,337.00000	4,339	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		27.00000	0,025	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,362.00000	2,362	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,665.00000	3,663	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,585.00000	8,587	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.90	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	18.45	Put		6,585.00000	6,587	31.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		2.00000	0,001	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,587.00000	4,588	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		19.00000	0,017	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,604.00000	2,604	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,416.00000	3,413	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,835.00000	8,837	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,835.00000	6,837	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,166.00000	3,163	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,535.00000	8,537	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	31.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,535.00000	6,537	31.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		2.00000	0,001	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,537.00000	4,538	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		21.00000	0,019	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,556.00000	2,556	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,466.00000	3,463	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,885.00000	8,887	35.14	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	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,885.00000	6,887	32.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,116.00000	3,114	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,001	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.06190	12.06660		17.81	0.00	0	12,392.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,984.00000	9,989	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,986.00000	7,991	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,283.00000	10,288	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		3.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,286.00000	8,290	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,784.00000	9,789	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		4.00000	0,003	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,787.00000	7,791	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		10.00000	0,009	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,793.00000	5,797	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		59.00000	0,056	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,842.00000	3,844	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,634.00000	9,639	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		4.00000	0,004	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,637.00000	7,642	28.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		11.00000	0,010	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,644.00000	5,648	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		63.00000	0,060	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,696.00000	3,698	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,534.00000	9,539	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		4.00000	0,004	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,537.00000	7,542	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		210.00000	0,203	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,743.00000	1,741	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		400.00000	0,389	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		933.00000	0,927	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,544.00000	1,535	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		77.00000	0,073	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,484.00000	2,479	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,017	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,334.00000	9,339	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		4.00000	0,004	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,337.00000	7,342	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,384.00000	9,389	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		4.00000	0,004	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,387.00000	7,392	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		443.00000	0,431	18.78	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		826.00000	0,819	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		900.00000	0,888	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		283.00000	0,276	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,677.00000	1,668	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		60.00000	0,056	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,632.00000	2,627	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,015	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,834.00000	9,839	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		9.00000	0,008	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,842.00000	5,846	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		57.00000	0,054	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,890.00000	3,892	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,034.00000	10,039	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,036.00000	8,041	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		8.00000	0,007	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,041.00000	6,045	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,184.00000	10,188	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,186.00000	8,191	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		508.00000	0,496	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		691.00000	0,684	18.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,031.00000	1,019	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		214.00000	0,207	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,858.00000	1,850	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		41.00000	0,038	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,233.00000	10,238	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,236.00000	8,241	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		997.00000	0,985	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		230.00000	0,223	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,812.00000	1,804	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		45.00000	0,042	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,134.00000	10,138	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,136.00000	8,141	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		147.00000	0,142	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,280.00000	2,280	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		269.00000	0,261	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,402.00000	1,399	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		526.00000	0,514	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		659.00000	0,652	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,066.00000	1,054	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		199.00000	0,192	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,905.00000	1,897	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		38.00000	0,035	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,084.00000	10,089	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		8.00000	0,007	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,091.00000	6,095	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		48.00000	0,046	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,131.00000	4,134	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,934.00000	9,939	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,003	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,936.00000	7,941	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,884.00000	9,889	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,003	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,886.00000	7,891	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		9.00000	0,008	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,892.00000	5,896	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		56.00000	0,053	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,939.00000	3,941	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,734.00000	9,739	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		4.00000	0,003	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,737.00000	7,741	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		10.00000	0,009	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,743.00000	5,747	25.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		60.00000	0,057	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,793.00000	3,795	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		701.00000	0,690	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		434.00000	0,428	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,374.00000	1,364	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		107.00000	0,102	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,288.00000	2,282	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		21.00000	0,020	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,684.00000	9,689	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		4.00000	0,003	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,687.00000	7,691	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,584.00000	9,589	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		4.00000	0,004	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,587.00000	7,592	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		204.00000	0,197	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,787.00000	1,785	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		782.00000	0,770	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		365.00000	0,358	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,501.00000	1,492	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		84.00000	0,080	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,484.00000	9,489	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		4.00000	0,004	27.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,487.00000	7,492	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		8.00000	0,007	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,991.00000	5,995	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		21.00000	0,020	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,004.00000	5,008	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		52.00000	0,050	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,035.00000	4,038	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		89.00000	0,085	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,072.00000	3,073	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		217.00000	0,209	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,700.00000	1,697	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		413.00000	0,402	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		896.00000	0,890	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		840.00000	0,828	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		323.00000	0,316	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,588.00000	1,579	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		71.00000	0,067	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,534.00000	2,528	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		17.00000	0,016	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		142.00000	0,137	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,325.00000	2,325	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		6.00000	0,006	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,539.00000	6,544	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		32.00000	0,031	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,565.00000	4,569	26.14	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	15.60	Call		66.00000	0,063	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,599.00000	3,601	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		564.00000	0,551	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		597.00000	0,589	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,137.00000	1,125	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		170.00000	0,163	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		7.00000	0,006	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,440.00000	6,444	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		306.00000	0,297	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,239.00000	1,235	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		604.00000	0,593	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		537.00000	0,531	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,211.00000	1,201	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		144.00000	0,139	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,092.00000	2,086	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		25.00000	0,024	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		8.00000	0,007	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,141.00000	6,145	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		18.00000	0,017	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,151.00000	5,155	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		46.00000	0,044	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,179.00000	4,182	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		82.00000	0,078	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,215.00000	3,216	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		198.00000	0,191	21.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,831.00000	1,829	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		374.00000	0,363	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,007.00000	1,001	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		754.00000	0,743	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		387.00000	0,381	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,458.00000	1,449	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		91.00000	0,087	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,386.00000	2,380	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		19.00000	0,018	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		676.00000	0,665	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		459.00000	0,453	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,332.00000	1,323	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		115.00000	0,111	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,239.00000	2,233	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		22.00000	0,021	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		12.00000	0,011	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,595.00000	5,599	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		31.00000	0,029	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,614.00000	4,617	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		278.00000	0,269	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,361.00000	1,357	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		544.00000	0,532	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		627.00000	0,620	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,951.00000	1,943	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		34.00000	0,031	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		6.00000	0,006	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,489.00000	6,494	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		34.00000	0,032	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,517.00000	4,520	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		68.00000	0,065	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,551.00000	3,553	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		161.00000	0,156	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,144.00000	2,144	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		297.00000	0,287	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,280.00000	1,275	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		583.00000	0,571	17.81	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		566.00000	0,559	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,174.00000	1,162	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		157.00000	0,150	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,045.00000	2,037	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		28.00000	0,025	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		7.00000	0,006	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,390.00000	6,394	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		15.00000	0,013	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,398.00000	5,401	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		37.00000	0,035	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,420.00000	4,423	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		72.00000	0,068	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,455.00000	3,456	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		316.00000	0,307	20.00	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	14/06/2010	Foreign Exchange Future	12.95	Put		1,199.00000	1,195	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		627.00000	0,616	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		510.00000	0,504	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,251.00000	1,241	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		134.00000	0,129	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,141.00000	2,135	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		24.00000	0,023	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		327.00000	0,317	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,160.00000	1,155	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		651.00000	0,640	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		484.00000	0,478	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,190.00000	2,184	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		23.00000	0,022	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		7.00000	0,007	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,190.00000	6,195	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		18.00000	0,016	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,201.00000	5,204	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		44.00000	0,042	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,227.00000	4,230	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		80.00000	0,076	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,263.00000	3,264	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		361.00000	0,351	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,044.00000	1,039	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		727.00000	0,716	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		410.00000	0,404	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,416.00000	1,406	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		99.00000	0,094	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,337.00000	2,331	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		20.00000	0,019	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		192.00000	0,185	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,875.00000	1,873	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		8.00000	0,008	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,941.00000	5,946	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		22.00000	0,021	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,955.00000	4,959	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		54.00000	0,052	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,987.00000	3,990	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		92.00000	0,088	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,025.00000	3,026	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		230.00000	0,222	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,613.00000	1,610	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		11.00000	0,010	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,694.00000	5,698	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		28.00000	0,027	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,711.00000	4,715	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		62.00000	0,058	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,745.00000	3,746	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		106.00000	0,101	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,789.00000	2,789	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		261.00000	0,252	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,444.00000	1,440	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		13.00000	0,012	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,496.00000	5,500	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		964.00000	0,952	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		247.00000	0,240	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,767.00000	1,758	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		50.00000	0,046	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,731.00000	2,725	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		14.00000	0,013	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		15.00000	0,014	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,348.00000	5,352	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		38.00000	0,037	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,371.00000	4,375	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		130.00000	0,125	23.31	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,463.00000	2,463	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		932.00000	0,920	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		265.00000	0,258	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,722.00000	1,713	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		55.00000	0,051	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		35.00000	0,034	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,468.00000	4,472	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		70.00000	0,067	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,503.00000	3,505	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		122.00000	0,118	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,555.00000	2,556	23.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		223.00000	0,216	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,656.00000	1,654	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		428.00000	0,417	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		861.00000	0,855	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		870.00000	0,858	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		303.00000	0,296	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,632.00000	1,623	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		65.00000	0,061	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,583.00000	2,577	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		16.00000	0,015	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		4.00000	0,003	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,837.00000	7,841	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		7.00000	0,006	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,340.00000	6,344	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		24.00000	0,023	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,857.00000	4,861	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		74.00000	0,070	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,407.00000	3,408	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		176.00000	0,170	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,009.00000	2,008	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		458.00000	0,447	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		791.00000	0,785	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,291.00000	1,282	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		124.00000	0,120	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,681.00000	2,676	19.59	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	9.40	Put		14.00000	0,014	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,169.00000	4,164	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		167.00000	0,160	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,100.00000	2,098	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,086.00000	8,091	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		6.00000	0,005	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,589.00000	6,593	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		19.00000	0,018	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,102.00000	5,106	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		65.00000	0,062	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,648.00000	3,650	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		152.00000	0,146	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,235.00000	2,234	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		386.00000	0,376	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		969.00000	0,964	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,101.00000	1,089	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		184.00000	0,177	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,435.00000	2,430	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		18.00000	0,018	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,921.00000	3,916	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,004	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,535.00000	8,540	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		5.00000	0,004	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,038.00000	7,042	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		13.00000	0,012	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,546.00000	5,550	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		50.00000	0,048	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,083.00000	4,086	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		115.00000	0,111	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,648.00000	2,649	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		287.00000	0,278	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,320.00000	1,316	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		811.00000	0,799	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		344.00000	0,337	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,998.00000	1,990	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		31.00000	0,028	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,473.00000	3,468	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		7.00000	0,006	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,240.00000	6,244	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		17.00000	0,016	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,250.00000	5,254	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		42.00000	0,040	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,275.00000	4,278	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		78.00000	0,074	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,311.00000	3,312	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		138.00000	0,133	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,371.00000	2,371	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		187.00000	0,180	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,920.00000	1,918	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		253.00000	0,244	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,486.00000	1,482	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		349.00000	0,339	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,082.00000	1,077	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		491.00000	0,479	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		724.00000	0,717	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		156.00000	0,151	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,189.00000	2,189	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		7.00000	0,006	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,290.00000	6,294	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		16.00000	0,015	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,299.00000	5,303	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		40.00000	0,038	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,323.00000	4,326	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		76.00000	0,072	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,359.00000	3,360	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		181.00000	0,175	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,964.00000	1,963	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		245.00000	0,237	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,528.00000	1,525	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		338.00000	0,328	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,121.00000	1,116	19.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		474.00000	0,462	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		757.00000	0,750	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		171.00000	0,165	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,054.00000	2,053	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		14.00000	0,013	25.86	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,447.00000	5,451	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		237.00000	0,229	21.09	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,570.00000	1,567	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		134.00000	0,129	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,417.00000	2,417	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,735.00000	8,740	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		6.00000	0,005	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,739.00000	6,743	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		27.00000	0,025	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,760.00000	4,763	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		103.00000	0,098	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,836.00000	2,836	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,275.00000	3,270	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,635.00000	8,640	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		6.00000	0,005	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,639.00000	6,643	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		29.00000	0,028	26.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,662.00000	4,666	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		109.00000	0,104	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,742.00000	2,742	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,374.00000	3,369	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,007	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,685.00000	8,690	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		6.00000	0,005	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,689.00000	6,693	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,325.00000	3,319	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,007	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,934.00000	8,939	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		5.00000	0,005	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,938.00000	6,943	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,077.00000	3,072	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,034.00000	9,039	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		20.00000	0,019	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,053.00000	5,057	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		87.00000	0,083	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,120.00000	3,121	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,978.00000	2,973	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	20.87	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	21.05	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,984.00000	8,989	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		5.00000	0,005	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,988.00000	6,993	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,028.00000	3,022	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		11.00000	0,010	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,084.00000	9,089	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		5.00000	0,004	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,088.00000	7,092	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		84.00000	0,081	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,167.00000	3,169	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,929.00000	2,923	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	0,011	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,234.00000	9,239	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		5.00000	0,004	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,238.00000	7,242	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,780.00000	2,775	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,284.00000	9,289	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		4.00000	0,004	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,287.00000	7,292	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,184.00000	9,189	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		5.00000	0,004	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,188.00000	7,192	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,830.00000	2,824	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		13.00000	0,012	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,485.00000	8,490	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		119.00000	0,114	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,602.00000	2,602	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,523.00000	3,518	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,006	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,879.00000	2,874	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,012	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,871.00000	3,866	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,004	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,020.00000	4,015	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,003	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,821.00000	3,816	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,004	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,785.00000	8,790	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		6.00000	0,005	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,789.00000	6,793	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		26.00000	0,024	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,809.00000	4,812	26.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		100.00000	0,096	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,883.00000	2,884	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,225.00000	3,220	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,585.00000	8,590	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		112.00000	0,108	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,695.00000	2,696	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,424.00000	3,419	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,007	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,722.00000	3,717	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,005	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,335.00000	8,340	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,672.00000	3,667	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,005	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,835.00000	8,840	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		5.00000	0,005	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,838.00000	6,843	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		97.00000	0,093	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,930.00000	2,931	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,176.00000	3,171	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,434.00000	9,439	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		4.00000	0,004	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,437.00000	7,442	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		2.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,885.00000	8,889	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		5.00000	0,005	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,888.00000	6,893	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		23.00000	0,022	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,906.00000	4,910	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		94.00000	0,090	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,977.00000	2,978	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,126.00000	3,121	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,134.00000	9,139	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		5.00000	0,004	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,138.00000	7,142	27.33	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.26270	12.26780		18.23	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		615.00000	0,571	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,077.00000	1,038	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		597.00000	0,553	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,109.00000	1,070	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		635.00000	0,590	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,047.00000	1,007	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08050	0.08100		25.66	0.00	0	1,240.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		413.00000	0,004	25.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		313.00000	0,003	25.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		136.00000	0,001	30.20	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		1,036.00000	0,011	30.20	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,121.00000	0,011	21.85	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		21.00000	0,000	21.85	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08200	0.08250		29.59	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		712.00000	0,007	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		462.00000	0,005	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		372.00000	0,004	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,122.00000	0,012	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,333.00000	0,013	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		83.00000	0,001	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.67640	10.65570		15.80	64,058.40	6	21,885.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,994.00000	8,974	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,994.00000	6,974	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,994.00000	4,974	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		7.00000	0,006	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,001.00000	2,980	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		88.00000	0,083	20.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,082.00000	1,057	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		308.00000	0,304	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		302.00000	0,278	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,032.00000	1,047	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		26.00000	0,021	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,009.00000	2,029	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		3.00000	0,003	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,006.00000	3,027	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,001	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,244.00000	9,224	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,244.00000	7,224	34.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,344.00000	9,324	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,344.00000	7,324	34.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,094.00000	9,074	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,094.00000	7,074	34.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		34.00000	0,032	24.68	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,978.00000	1,956	24.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,894.00000	8,874	36.90	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	17.55	Call		0.00000	0,000	33.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,894.00000	6,874	33.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	0,000	28.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,895.00000	4,874	28.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		8.00000	0,007	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,902.00000	2,881	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		98.00000	0,093	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		992.00000	0,967	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		360.00000	0,356	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		254.00000	0,230	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,127.00000	1,143	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		21.00000	0,017	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,109.00000	2,129	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,106.00000	3,127	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,001	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,744.00000	8,724	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,744.00000	6,724	33.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	0,001	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,745.00000	4,725	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		10.00000	0,009	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,754.00000	2,733	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		118.00000	0,112	19.22	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	11.40	Put		862.00000	0,836	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		446.00000	0,445	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		190.00000	0,169	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,272.00000	1,289	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		16.00000	0,013	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,258.00000	2,278	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,002	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,256.00000	3,277	26.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,001	26.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,794.00000	8,774	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,794.00000	6,774	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	0,001	28.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,795.00000	4,775	28.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		9.00000	0,008	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,803.00000	2,782	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		111.00000	0,105	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		905.00000	0,879	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		416.00000	0,414	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		210.00000	0,188	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,223.00000	1,240	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		17.00000	0,014	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,208.00000	2,228	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,002	21.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,206.00000	3,227	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,001	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,144.00000	9,124	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,144.00000	7,124	34.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,394.00000	9,374	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,394.00000	7,374	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,444.00000	9,424	36.90	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		7,444.00000	7,424	35.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,294.00000	9,274	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,294.00000	7,274	34.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,194.00000	9,174	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,194.00000	7,174	34.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,044.00000	9,024	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.09	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	17.70	Put		7,044.00000	7,024	34.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,944.00000	8,924	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,944.00000	6,924	33.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		1.00000	0,000	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,945.00000	4,924	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		7.00000	0,007	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,951.00000	2,931	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		93.00000	0,088	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,037.00000	1,012	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		333.00000	0,329	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		277.00000	0,253	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,080.00000	1,095	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		24.00000	0,019	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,059.00000	2,079	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,003	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,056.00000	3,077	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,001	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,844.00000	8,824	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,844.00000	6,824	33.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,694.00000	8,674	36.90	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	17.35	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,694.00000	6,674	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	0,001	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,695.00000	4,675	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		2.00000	0,002	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,696.00000	3,676	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		11.00000	0,010	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,705.00000	2,684	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		42.00000	0,040	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,736.00000	1,714	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		125.00000	0,119	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		819.00000	0,793	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		477.00000	0,478	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		171.00000	0,152	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,320.00000	1,337	17.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		14.00000	0,011	17.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,308.00000	2,328	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,306.00000	3,327	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,001	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	0,000	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,845.00000	4,824	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		2.00000	0,001	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,846.00000	3,825	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		9.00000	0,008	25.45	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	13.50	Put		2,853.00000	2,832	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		37.00000	0,035	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,881.00000	1,859	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		104.00000	0,099	19.67	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		948.00000	0,923	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		387.00000	0,385	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		231.00000	0,209	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,175.00000	1,191	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		19.00000	0,015	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,158.00000	2,178	21.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,002	21.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,156.00000	3,177	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,001	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,044.00000	5,024	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,045.00000	4,025	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		6.00000	0,006	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,050.00000	3,030	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		30.00000	0,028	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,074.00000	2,052	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		83.00000	0,078	20.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,127.00000	1,102	20.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		289.00000	0,283	16.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		333.00000	0,307	16.03	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	9.70	Call		987.00000	1,001	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		31.00000	0,025	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,960.00000	1,979	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,003	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,956.00000	2,977	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,001	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,094.00000	5,074	28.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,095.00000	4,075	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		6.00000	0,005	25.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,100.00000	3,079	25.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		28.00000	0,026	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,122.00000	2,100	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		78.00000	0,074	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,172.00000	1,148	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		270.00000	0,265	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		364.00000	0,339	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		942.00000	0,955	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		36.00000	0,029	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,910.00000	1,930	20.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,004	20.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,906.00000	2,927	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,001	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.30	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	15.95	Put		5,294.00000	5,274	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	26.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,295.00000	4,275	26.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		4.00000	0,004	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,298.00000	3,278	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		21.00000	0,019	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,315.00000	2,293	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		63.00000	0,059	21.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,357.00000	1,333	21.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		208.00000	0,201	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		502.00000	0,475	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		771.00000	0,781	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		65.00000	0,055	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,712.00000	1,731	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,005	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,707.00000	2,727	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,344.00000	5,324	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,345.00000	4,325	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		4.00000	0,003	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,348.00000	3,327	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		19.00000	0,018	25.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,363.00000	2,342	25.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		60.00000	0,056	21.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,404.00000	1,380	21.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		195.00000	0,188	17.40	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		539.00000	0,512	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		731.00000	0,739	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		75.00000	0,063	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,663.00000	1,682	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,006	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,657.00000	2,677	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,194.00000	5,174	29.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,195.00000	4,175	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		5.00000	0,004	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,199.00000	3,178	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		24.00000	0,022	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,218.00000	2,196	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		70.00000	0,066	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,264.00000	1,240	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		237.00000	0,231	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		431.00000	0,405	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		855.00000	0,867	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		49.00000	0,041	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,811.00000	1,830	19.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,004	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,806.00000	2,827	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,001	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,144.00000	5,124	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,145.00000	4,125	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		5.00000	0,005	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,149.00000	3,129	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		26.00000	0,024	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,170.00000	2,148	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		74.00000	0,070	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,218.00000	1,194	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		253.00000	0,247	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		397.00000	0,371	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		898.00000	0,911	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		42.00000	0,035	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,860.00000	1,880	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		4.00000	0,004	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,856.00000	2,877	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,001	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,244.00000	5,224	29.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,245.00000	4,225	26.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		4.00000	0,004	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,248.00000	3,228	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		22.00000	0,021	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,266.00000	2,245	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		66.00000	0,062	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,310.00000	1,286	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		222.00000	0,215	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		466.00000	0,439	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		813.00000	0,823	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		57.00000	0,047	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,761.00000	1,781	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,005	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,757.00000	2,777	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,494.00000	5,474	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,495.00000	4,475	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		3.00000	0,003	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,497.00000	3,477	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		15.00000	0,014	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,509.00000	2,488	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		51.00000	0,048	22.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,545.00000	1,522	22.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		161.00000	0,154	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	11.15	Put		655.00000	0,628	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		615.00000	0,620	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		109.00000	0,094	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,515.00000	1,534	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		9.00000	0,008	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,507.00000	2,527	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,394.00000	5,374	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,395.00000	4,375	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		3.00000	0,003	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,397.00000	3,377	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		18.00000	0,016	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,412.00000	2,390	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		57.00000	0,053	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,451.00000	1,427	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		182.00000	0,176	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		576.00000	0,550	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		691.00000	0,698	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		85.00000	0,072	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,613.00000	1,632	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,006	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,607.00000	2,627	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	23.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,444.00000	5,424	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,445.00000	4,425	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		3.00000	0,003	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,447.00000	3,427	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		16.00000	0,015	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,460.00000	2,439	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		171.00000	0,165	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		615.00000	0,589	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		653.00000	0,659	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		97.00000	0,083	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,564.00000	1,583	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		8.00000	0,007	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,557.00000	2,577	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,001	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,544.00000	5,524	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	27.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,545.00000	4,525	27.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		3.00000	0,002	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,547.00000	3,526	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		14.00000	0,013	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,558.00000	2,537	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		49.00000	0,046	22.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,593.00000	1,570	22.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		151.00000	0,144	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		695.00000	0,668	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		579.00000	0,583	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		123.00000	0,107	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,466.00000	1,484	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		10.00000	0,008	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,457.00000	2,478	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,002	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,594.00000	5,574	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,595.00000	4,575	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		2.00000	0,002	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,596.00000	3,576	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		13.00000	0,012	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,607.00000	2,586	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		47.00000	0,044	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,641.00000	1,618	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		142.00000	0,135	18.53	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		736.00000	0,709	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		544.00000	0,547	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		138.00000	0,121	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,417.00000	1,435	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		11.00000	0,009	17.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,407.00000	2,428	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,002	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		54.00000	0,051	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,498.00000	1,475	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,494.00000	8,474	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,494.00000	6,474	32.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,506.00000	3,527	27.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,001	27.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,644.00000	8,624	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,644.00000	6,624	32.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	0,001	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,645.00000	4,625	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		12.00000	0,011	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,656.00000	2,635	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		133.00000	0,127	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		777.00000	0,751	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		510.00000	0,512	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		154.00000	0,136	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,369.00000	1,386	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		13.00000	0,010	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,358.00000	2,378	22.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,356.00000	3,377	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,001	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,594.00000	8,574	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,594.00000	6,574	32.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,406.00000	3,427	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,001	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,444.00000	8,424	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,444.00000	6,424	32.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,556.00000	3,576	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,544.00000	8,524	36.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,544.00000	6,524	32.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,456.00000	3,477	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,001	27.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.85860	10.83910		16.41	0.00	0	12,957.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		194.00000	0,186	20.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,455.00000	1,427	20.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		221.00000	0,213	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,282.00000	1,254	19.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		207.00000	0,199	20.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,368.00000	1,340	20.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,462.00000	8,442	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		10.00000	0,009	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,471.00000	6,450	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		34.00000	0,032	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,495.00000	4,473	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		95.00000	0,091	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,556.00000	2,532	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		341.00000	0,330	17.88	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		802.00000	0,771	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		780.00000	0,776	15.85	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		241.00000	0,217	15.85	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,582.00000	1,595	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		43.00000	0,036	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,549.00000	2,567	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,008	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,542.00000	3,561	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,002	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,762.00000	8,742	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		7.00000	0,006	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,768.00000	6,747	29.87	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	15.60	Call		29.00000	0,027	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,790.00000	4,768	28.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		80.00000	0,077	24.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,841.00000	2,818	24.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		273.00000	0,263	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,034.00000	1,004	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		604.00000	0,597	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		365.00000	0,338	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,312.00000	1,321	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		73.00000	0,062	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,252.00000	2,270	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		13.00000	0,011	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,243.00000	3,262	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,003	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,862.00000	8,842	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		6.00000	0,006	29.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,867.00000	6,847	29.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		28.00000	0,026	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,889.00000	4,867	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		76.00000	0,073	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,937.00000	2,914	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		254.00000	0,245	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,115.00000	1,086	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		552.00000	0,545	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
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		413.00000	0,386	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,225.00000	1,232	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		86.00000	0,073	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,154.00000	2,171	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,012	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,144.00000	3,163	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,004	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,512.00000	8,492	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		9.00000	0,008	30.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,520.00000	6,499	30.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		34.00000	0,032	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,545.00000	4,523	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		92.00000	0,088	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,603.00000	2,579	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		328.00000	0,317	18.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		839.00000	0,808	18.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		748.00000	0,744	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		259.00000	0,235	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,536.00000	1,548	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		47.00000	0,039	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,499.00000	2,517	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,008	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,492.00000	3,511	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,002	23.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,562.00000	8,542	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		9.00000	0,008	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,570.00000	6,549	30.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		33.00000	0,031	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,594.00000	4,572	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		89.00000	0,086	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,650.00000	2,627	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		316.00000	0,306	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		877.00000	0,847	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		717.00000	0,712	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		278.00000	0,253	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,491.00000	1,502	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		52.00000	0,043	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,450.00000	2,468	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,009	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,442.00000	3,461	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,002	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,712.00000	8,692	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		7.00000	0,007	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,718.00000	6,698	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		30.00000	0,028	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,741.00000	4,719	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		82.00000	0,079	24.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,793.00000	2,770	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		283.00000	0,273	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		994.00000	0,964	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		631.00000	0,625	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		342.00000	0,316	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,356.00000	1,365	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		67.00000	0,056	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,301.00000	2,319	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,010	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,293.00000	3,312	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,003	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,612.00000	8,592	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		8.00000	0,008	30.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,619.00000	6,599	30.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		32.00000	0,030	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,643.00000	4,621	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		87.00000	0,083	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,698.00000	2,674	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		305.00000	0,294	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		916.00000	0,885	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		688.00000	0,682	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		299.00000	0,273	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,445.00000	1,456	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		56.00000	0,047	16.05	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	8.45	Call		2,400.00000	2,418	18.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		11.00000	0,009	18.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,393.00000	3,411	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,002	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,662.00000	8,642	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		8.00000	0,007	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,669.00000	6,648	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		31.00000	0,029	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,692.00000	4,670	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		84.00000	0,081	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,745.00000	2,722	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		294.00000	0,283	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		955.00000	0,924	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		659.00000	0,653	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		320.00000	0,294	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,400.00000	1,411	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		61.00000	0,052	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,351.00000	2,369	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,010	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,343.00000	3,362	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,003	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,012.00000	8,992	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	29.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,016.00000	6,996	29.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		26.00000	0,024	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,037.00000	5,015	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		70.00000	0,067	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,081.00000	3,058	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		229.00000	0,220	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,240.00000	1,211	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		484.00000	0,473	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		495.00000	0,464	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,101.00000	1,103	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		112.00000	0,094	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,007.00000	2,024	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		18.00000	0,015	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,995.00000	3,014	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,005	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,962.00000	8,942	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		6.00000	0,005	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,967.00000	6,946	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		27.00000	0,025	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,988.00000	4,966	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		72.00000	0,069	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,033.00000	3,010	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		237.00000	0,228	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,198.00000	1,169	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		503.00000	0,496	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		464.00000	0,437	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,140.00000	1,146	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		101.00000	0,087	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,055.00000	2,073	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,014	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,045.00000	3,063	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,004	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,000	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,062.00000	9,041	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		5.00000	0,004	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,066.00000	7,045	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		25.00000	0,023	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,086.00000	5,064	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		68.00000	0,065	25.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,129.00000	3,106	25.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		465.00000	0,454	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		526.00000	0,495	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,062.00000	1,063	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		123.00000	0,104	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,959.00000	1,975	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		20.00000	0,016	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,945.00000	2,964	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,005	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	0,000	28.60	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	19.95	Put		9,112.00000	9,091	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		5.00000	0,004	29.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,116.00000	7,095	29.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		25.00000	0,023	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,136.00000	5,114	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		67.00000	0,064	25.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,178.00000	3,155	25.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		214.00000	0,205	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,325.00000	1,296	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		447.00000	0,436	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		558.00000	0,527	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,024.00000	1,024	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		135.00000	0,115	15.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,911.00000	1,927	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		22.00000	0,018	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,896.00000	2,914	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,005	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,912.00000	8,892	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		6.00000	0,005	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,917.00000	6,896	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		27.00000	0,025	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,938.00000	4,916	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		74.00000	0,071	25.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,985.00000	2,962	25.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		245.00000	0,236	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,156.00000	1,127	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		527.00000	0,520	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		438.00000	0,411	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,183.00000	1,189	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		94.00000	0,080	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,104.00000	2,122	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,013	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,094.00000	3,113	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,004	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,000	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,162.00000	9,141	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	0,004	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,165.00000	7,145	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		24.00000	0,022	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,185.00000	5,163	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		65.00000	0,062	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,226.00000	3,203	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		430.00000	0,419	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		591.00000	0,560	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		987.00000	0,986	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		148.00000	0,127	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,863.00000	1,879	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		24.00000	0,020	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,846.00000	2,865	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,006	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,311.00000	9,291	28.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		4.00000	0,003	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,315.00000	7,294	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		22.00000	0,020	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,333.00000	5,311	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		61.00000	0,058	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,372.00000	3,349	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		188.00000	0,180	20.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,499.00000	1,471	20.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		382.00000	0,371	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		693.00000	0,662	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		879.00000	0,877	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		190.00000	0,168	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,721.00000	1,736	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		32.00000	0,027	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,697.00000	2,716	20.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,007	20.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.03740	11.01810		16.83	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		432.00000	0,421	18.43	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,079.00000	1,049	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.21540	11.19340		17.09	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		43.00000	0,040	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,050.00000	9,025	30.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		79.00000	0,076	29.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,086.00000	7,061	29.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		128.00000	0,124	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,135.00000	5,109	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		227.00000	0,221	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,234.00000	3,206	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		477.00000	0,466	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,484.00000	1,451	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		755.00000	0,746	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		762.00000	0,731	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,272.00000	1,272	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		279.00000	0,257	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,081.00000	2,093	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		88.00000	0,078	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,017.00000	3,037	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		24.00000	0,022	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		508.00000	0,498	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,365.00000	1,333	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		42.00000	0,040	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,099.00000	9,075	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		78.00000	0,075	29.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,135.00000	7,110	29.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		127.00000	0,123	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,184.00000	5,158	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		223.00000	0,217	23.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,280.00000	3,252	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		467.00000	0,457	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,524.00000	1,492	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		737.00000	0,727	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		794.00000	0,762	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,240.00000	1,240	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		297.00000	0,275	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,037.00000	2,049	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		94.00000	0,084	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,969.00000	2,989	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		26.00000	0,024	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		31.00000	0,030	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,788.00000	9,765	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		67.00000	0,065	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,824.00000	7,800	30.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		107.00000	0,104	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,864.00000	5,839	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		181.00000	0,176	24.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,938.00000	3,911	24.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		354.00000	0,345	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,111.00000	2,080	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		531.00000	0,521	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,288.00000	1,256	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		861.00000	0,854	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		618.00000	0,589	16.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,458.00000	1,462	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		215.00000	0,197	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,308.00000	2,323	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		65.00000	0,058	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		33.00000	0,031	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,690.00000	9,666	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		69.00000	0,066	30.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,726.00000	7,701	30.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		110.00000	0,106	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,767.00000	5,741	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		186.00000	0,181	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,843.00000	3,816	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		367.00000	0,358	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,024.00000	1,993	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		556.00000	0,545	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,213.00000	1,180	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		908.00000	0,901	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		565.00000	0,536	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,536.00000	1,541	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		193.00000	0,176	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,400.00000	2,417	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		57.00000	0,052	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		46.00000	0,044	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,853.00000	8,829	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		83.00000	0,080	29.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,890.00000	6,865	29.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		135.00000	0,131	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,942.00000	4,916	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		242.00000	0,236	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,049.00000	3,021	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		520.00000	0,509	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,327.00000	1,294	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		839.00000	0,831	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		646.00000	0,616	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,420.00000	1,423	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		227.00000	0,208	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,262.00000	2,277	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		69.00000	0,062	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,215.00000	3,235	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		22.00000	0,020	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		44.00000	0,042	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,951.00000	8,927	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		81.00000	0,078	29.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,988.00000	6,963	29.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		132.00000	0,127	26.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,039.00000	5,012	26.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		234.00000	0,228	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,141.00000	3,113	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		498.00000	0,487	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,405.00000	1,372	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		796.00000	0,787	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		703.00000	0,672	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,345.00000	1,347	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		252.00000	0,232	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,171.00000	2,185	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		78.00000	0,070	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,116.00000	3,136	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		23.00000	0,021	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		39.00000	0,037	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,246.00000	9,222	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		76.00000	0,073	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,283.00000	7,258	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		122.00000	0,118	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,329.00000	5,303	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		213.00000	0,207	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,420.00000	3,392	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		438.00000	0,428	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,645.00000	1,613	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		685.00000	0,675	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		892.00000	0,860	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,148.00000	1,146	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		355.00000	0,331	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,907.00000	1,917	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		114.00000	0,102	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,825.00000	2,844	17.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		32.00000	0,029	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		37.00000	0,035	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,394.00000	9,370	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		73.00000	0,070	30.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,430.00000	7,405	30.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		118.00000	0,114	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,475.00000	5,449	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		203.00000	0,198	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,560.00000	3,533	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		412.00000	0,403	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,769.00000	1,738	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		638.00000	0,628	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		995.00000	0,963	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,062.00000	1,058	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		419.00000	0,393	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,779.00000	1,788	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		136.00000	0,123	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,682.00000	2,700	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		39.00000	0,035	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		49.00000	0,047	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,706.00000	8,682	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		86.00000	0,083	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,743.00000	6,718	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		141.00000	0,136	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,798.00000	4,771	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		255.00000	0,248	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,912.00000	2,883	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,363.00000	3,383	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		20.00000	0,018	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		48.00000	0,046	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,755.00000	8,731	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		85.00000	0,082	29.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,792.00000	6,767	29.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		139.00000	0,134	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,846.00000	4,819	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		251.00000	0,244	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,958.00000	2,929	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		543.00000	0,533	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,250.00000	1,218	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		884.00000	0,877	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		591.00000	0,562	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,497.00000	1,501	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		204.00000	0,186	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,354.00000	2,370	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		61.00000	0,055	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,313.00000	3,334	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		20.00000	0,019	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		47.00000	0,045	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,804.00000	8,780	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		84.00000	0,081	29.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,841.00000	6,816	29.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		137.00000	0,133	26.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,894.00000	4,868	26.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		246.00000	0,240	23.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,003.00000	2,975	23.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,264.00000	3,284	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		21.00000	0,019	18.76	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.65200	253.90700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			334.38200	335.56700			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			298.86600	300.09000			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			304.32200	305.57000			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			314.04700	315.28100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.76690	6.70760		16.48	0.00	0	12,735.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,092.00000	8,033	47.32	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	41.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,092.00000	6,033	41.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,092.00000	4,033	32.81	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	24.86	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,094.00000	2,035	24.86	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		915.00000	0,973	18.85	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		7.00000	0,006	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
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.80	Call		1,908.00000	1,967	26.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	26.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.80	Call		2,908.00000	2,967	23.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.80	Call		3,908.00000	3,967	37.50	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	37.50	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.90	Put		8,192.00000	8,133	47.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	42.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.90	Put		6,192.00000	6,133	42.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	33.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.90	Put		4,192.00000	4,133	33.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.90	Call		1.00000	0,002	25.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.90	Put		2,193.00000	2,135	25.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.90	Call		819.00000	0,876	18.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.90	Put		11.00000	0,009	18.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.90	Call		1,808.00000	1,867	26.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	26.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.90	Call		2,808.00000	2,867	23.95	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	23.95	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.90	Call		3,808.00000	3,867	36.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	36.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.95	Put		8,242.00000	8,183	47.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	42.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,242.00000	6,183	42.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,242.00000	4,183	33.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	0,001	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,243.00000	2,184	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		772.00000	0,828	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		14.00000	0,011	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,758.00000	1,817	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,758.00000	2,817	24.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,758.00000	3,817	35.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,142.00000	8,083	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	41.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,142.00000	6,083	41.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,142.00000	4,083	33.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	25.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,144.00000	2,085	25.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		867.00000	0,924	18.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		9.00000	0,007	18.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,858.00000	1,917	26.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,858.00000	2,917	23.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,858.00000	3,917	36.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	36.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,042.00000	7,983	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	41.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,042.00000	5,983	41.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,042.00000	3,983	32.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	0,002	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,044.00000	1,985	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		963.00000	1,021	18.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,004	18.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,958.00000	2,017	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,958.00000	3,017	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,958.00000	4,017	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,742.00000	7,683	46.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,742.00000	5,683	40.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,742.00000	3,683	31.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		3.00000	0,004	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,745.00000	1,687	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,260.00000	1,319	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,258.00000	2,317	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,258.00000	3,317	27.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	27.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,258.00000	4,317	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,942.00000	7,883	47.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,942.00000	5,883	41.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,942.00000	3,883	32.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	0,003	24.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,944.00000	1,886	24.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,062.00000	1,120	19.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,003	19.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,058.00000	2,117	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,058.00000	3,117	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	24.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,058.00000	4,117	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,992.00000	7,933	47.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,992.00000	5,933	41.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,992.00000	3,933	32.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	0,002	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,994.00000	1,935	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,012.00000	1,071	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,004	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,008.00000	2,067	27.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,008.00000	3,067	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,008.00000	4,067	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,892.00000	7,833	46.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	40.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,892.00000	5,833	40.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,892.00000	3,833	31.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	0,003	24.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,895.00000	1,836	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,111.00000	1,170	20.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,003	20.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,108.00000	2,167	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,108.00000	3,167	25.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,108.00000	4,167	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,842.00000	7,783	46.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,842.00000	5,783	40.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,842.00000	3,783	31.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	0,003	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,845.00000	1,786	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,161.00000	1,219	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,002	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,158.00000	2,217	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,158.00000	3,217	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,158.00000	4,217	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	38.24	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	14.50	Call		0.00000	0,000	46.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,792.00000	7,733	46.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,792.00000	5,733	40.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,792.00000	3,733	31.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	0,003	23.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,795.00000	1,736	23.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,210.00000	1,269	21.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	21.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,208.00000	2,267	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,208.00000	3,267	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,208.00000	4,267	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,692.00000	7,633	46.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,692.00000	5,633	40.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,692.00000	3,633	31.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		4.00000	0,004	23.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,696.00000	1,637	23.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,310.00000	1,369	21.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,308.00000	2,367	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,308.00000	3,367	28.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,308.00000	4,367	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	38.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		635.00000	0,688	18.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		27.00000	0,021	18.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		726.00000	0,781	18.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		18.00000	0,014	18.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		680.00000	0,734	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		22.00000	0,017	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		109.00000	0,126	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		351.00000	0,309	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		138.00000	0,159	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		280.00000	0,242	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		175.00000	0,200	16.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		217.00000	0,183	16.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		283.00000	0,322	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		125.00000	0,105	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		351.00000	0,394	17.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		93.00000	0,077	17.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		425.00000	0,472	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		67.00000	0,055	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		505.00000	0,555	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		47.00000	0,038	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		591.00000	0,643	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		33.00000	0,026	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		547.00000	0,599	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		39.00000	0,032	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		75.00000	0,087	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		467.00000	0,420	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		96.00000	0,111	17.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		388.00000	0,344	17.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		123.00000	0,142	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		315.00000	0,275	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		156.00000	0,179	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		248.00000	0,212	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		196.00000	0,228	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		188.00000	0,161	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		252.00000	0,289	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		144.00000	0,122	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		316.00000	0,357	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		108.00000	0,090	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		387.00000	0,432	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		79.00000	0,065	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		464.00000	0,513	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		56.00000	0,046	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		223.00000	0,257	16.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		165.00000	0,140	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,392.00000	8,333	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,392.00000	6,333	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,392.00000	4,333	34.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,393.00000	2,334	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,608.00000	1,668	24.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,001	24.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,608.00000	2,667	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,608.00000	3,667	33.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	33.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,342.00000	8,283	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,342.00000	6,283	42.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,342.00000	4,283	33.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,343.00000	2,284	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		85.00000	0,099	17.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		427.00000	0,382	17.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,658.00000	1,717	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,658.00000	2,717	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,658.00000	3,717	33.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	33.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,292.00000	8,233	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,292.00000	6,233	42.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,292.00000	4,233	33.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	0,001	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,293.00000	2,234	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,708.00000	1,767	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,708.00000	2,767	24.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,708.00000	3,767	34.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	34.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,442.00000	8,383	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,442.00000	6,383	42.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,442.00000	4,383	34.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,443.00000	2,384	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		67.00000	0,077	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		509.00000	0,460	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,559.00000	1,618	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,558.00000	2,617	24.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,558.00000	3,617	32.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	32.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,542.00000	8,483	47.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,542.00000	6,483	43.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,542.00000	4,483	34.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,543.00000	2,484	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		52.00000	0,060	18.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		594.00000	0,543	18.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,459.00000	1,518	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,458.00000	2,517	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,458.00000	3,517	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.81320	6.75530		16.92	0.00	0	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,845.00000	7,787	34.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,846.00000	5,788	30.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,848.00000	3,790	26.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		38.00000	0,041	24.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,883.00000	1,828	24.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		379.00000	0,412	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		224.00000	0,199	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,167.00000	1,224	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		12.00000	0,011	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,157.00000	2,214	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,001	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,155.00000	3,213	21.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,155.00000	4,213	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,795.00000	7,737	34.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,796.00000	5,738	30.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		3.00000	0,003	26.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,798.00000	3,740	26.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		40.00000	0,043	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,835.00000	1,780	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		406.00000	0,441	16.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		201.00000	0,178	16.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,216.00000	1,273	17.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		11.00000	0,010	17.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,207.00000	2,264	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		2.00000	0,001	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,205.00000	3,263	21.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,205.00000	4,263	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	34.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,745.00000	7,687	34.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		1.00000	0,001	30.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,746.00000	5,688	30.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		3.00000	0,003	26.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,748.00000	3,690	26.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		42.00000	0,044	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,787.00000	1,731	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		435.00000	0,471	16.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		180.00000	0,158	16.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,265.00000	1,322	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		10.00000	0,009	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,257.00000	2,314	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		2.00000	0,001	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,255.00000	3,313	21.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	21.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,255.00000	4,313	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		328.00000	0,358	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		273.00000	0,245	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,095.00000	8,037	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,001	31.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,095.00000	6,038	31.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		2.00000	0,002	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,097.00000	4,039	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		30.00000	0,032	25.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,125.00000	2,069	25.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		267.00000	0,290	17.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		362.00000	0,327	17.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		929.00000	0,982	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		24.00000	0,019	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,908.00000	1,966	22.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		3.00000	0,003	22.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,906.00000	2,963	21.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	21.39	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,905.00000	3,963	22.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	34.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,995.00000	7,937	34.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,996.00000	5,938	30.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	0,002	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,997.00000	3,939	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		34.00000	0,036	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,029.00000	1,973	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		305.00000	0,333	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		300.00000	0,270	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,021.00000	1,077	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		16.00000	0,014	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,008.00000	2,065	22.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		3.00000	0,002	22.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,006.00000	3,063	21.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	21.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,005.00000	4,063	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,145.00000	8,087	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	31.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,145.00000	6,087	31.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,147.00000	4,089	27.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		28.00000	0,030	25.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,173.00000	2,117	25.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		250.00000	0,271	17.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		395.00000	0,358	17.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		884.00000	0,937	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		29.00000	0,024	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,859.00000	1,916	21.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,003	21.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,856.00000	2,913	21.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	21.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,855.00000	3,913	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,045.00000	7,987	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,001	30.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,045.00000	5,988	30.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,047.00000	3,989	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		32.00000	0,035	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,077.00000	2,022	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		285.00000	0,310	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		330.00000	0,297	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		974.00000	1,028	15.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	0,015	15.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,958.00000	2,016	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,956.00000	3,013	21.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	21.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,955.00000	4,013	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,895.00000	7,837	34.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,896.00000	5,838	30.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	0,003	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,897.00000	3,840	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		37.00000	0,039	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,932.00000	1,876	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		353.00000	0,384	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		248.00000	0,221	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,118.00000	1,175	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		13.00000	0,012	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,107.00000	2,164	22.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,001	22.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,105.00000	3,163	21.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,105.00000	4,163	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.85	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 14/06/2010 Foreign Exchange Future	15.15	Put		8,395.00000	8,337	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,395.00000	6,337	31.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,397.00000	4,339	27.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		20.00000	0,021	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,415.00000	2,358	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		180.00000	0,196	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		575.00000	0,533	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		675.00000	0,722	15.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		70.00000	0,059	15.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,610.00000	1,668	19.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		5.00000	0,005	19.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,606.00000	2,663	21.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	21.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,605.00000	3,663	22.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	22.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,345.00000	8,287	34.85	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		6,345.00000	6,287	31.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,347.00000	4,289	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		21.00000	0,023	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,366.00000	2,310	25.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		192.00000	0,209	18.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		537.00000	0,496	18.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		715.00000	0,763	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		60.00000	0,050	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,660.00000	1,718	20.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,005	20.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,656.00000	2,713	21.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	21.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,655.00000	3,713	22.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,245.00000	8,187	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,245.00000	6,187	31.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,247.00000	4,189	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		24.00000	0,026	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,269.00000	2,213	25.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		219.00000	0,238	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		464.00000	0,425	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		798.00000	0,848	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		43.00000	0,035	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,759.00000	1,817	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		4.00000	0,004	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,756.00000	2,813	21.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,755.00000	3,813	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,195.00000	8,137	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,195.00000	6,137	31.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,197.00000	4,139	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		26.00000	0,028	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,221.00000	2,165	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		234.00000	0,254	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		429.00000	0,391	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		840.00000	0,892	15.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		35.00000	0,029	15.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,809.00000	1,867	21.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	21.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,806.00000	2,863	21.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	21.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,805.00000	3,863	22.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,445.00000	8,387	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,445.00000	6,387	31.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	0,002	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,446.00000	4,389	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		18.00000	0,020	25.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,463.00000	2,407	25.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		169.00000	0,183	18.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		614.00000	0,570	18.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		637.00000	0,683	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		82.00000	0,070	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,561.00000	1,618	19.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		6.00000	0,005	19.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,556.00000	2,613	21.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	21.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,555.00000	3,613	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,295.00000	8,237	34.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,295.00000	6,237	31.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,297.00000	4,239	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		22.00000	0,025	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,317.00000	2,262	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		205.00000	0,223	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		500.00000	0,460	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		756.00000	0,805	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		51.00000	0,042	15.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,710.00000	1,767	20.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,004	20.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,706.00000	2,763	21.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	21.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,705.00000	3,763	22.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,495.00000	8,437	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,495.00000	6,437	31.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,496.00000	4,438	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		17.00000	0,019	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,512.00000	2,456	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		158.00000	0,172	18.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		653.00000	0,609	18.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		600.00000	0,644	16.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		95.00000	0,081	16.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,511.00000	1,569	19.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		6.00000	0,006	19.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,506.00000	2,563	21.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	21.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,505.00000	3,563	22.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.85490	6.79760		17.14	0.00	0	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		345.00000	0,368	17.33	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		454.00000	0,420	17.33	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.65000	130.90400			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.03500	133.29400			0.00	0	0.00
GOVI On	04/02/2010	GOVI			300.50000	301.73500		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		9,432.00000	0,585	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		32,082.00000	4,085	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			305.98700	307.24500		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		36,506.00000	3,124	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		62,056.00000	6,937	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			311.68400	312.96700		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		50,447.00000	4,482	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		76,777.00000	8,398	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/02/2010	Index Future			362.59000	362.59000			0.00	0	425.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201 On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.10000	7.20500			0.00	2,500	2,500.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.07700	7.14000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.05400	7.09800			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.04600	7.09600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.05500	7.32500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.06800	7.10400			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.21000	7.25500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.46900	7.48800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.81200	7.81300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.18600	8.20200			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.60200	8.60100			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.83000	8.80000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			289.81700	290.98700			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			295.10800	296.30100			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.70100	7.65600		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		99.00000	0,077	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		336.00000	0,382	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.53100	8.48300		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		18.00000	0,011	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,741.00000	3,973	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.61000	8.55900		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,347.00000	1,229	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,629.00000	1,753	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.66300	8.60800		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,275.00000	2,133	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,630.00000	1,739	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.16800	9.10000		11.50	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		19.00000	0,010	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,363.00000	8,984	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.22100	9.15000		11.50	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		2,423.00000	2,135	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,812.00000	4,173	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.26000	9.18700		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,296.00000	3,940	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,727.00000	4,030	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.59800	8.54900		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		1.00000	0,000	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,233.00000	4,424	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.67500	8.62300		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		919.00000	0,831	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,382.00000	1,489	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.72700	8.67100		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,141.00000	2,014	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		973.00000	1,046	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.18900	9.14100		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		5.00000	0,003	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,088.00000	5,336	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.26800	9.21800		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,195.00000	1,089	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,311.00000	2,459	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.32900	9.27600		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,174.00000	2,040	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,303.00000	2,430	7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future			9.17500	9.12700		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		6.00000	0,004	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,515.00000	5,787	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		601.00000	0,489	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,332.00000	1,494	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		51.00000	0,035	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,732.00000	3,990	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.24600	9.19600		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,355.00000	1,235	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,460.00000	2,619	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.30200	9.24900		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,501.00000	2,349	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,496.00000	2,633	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.65400	8.60600		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		1.00000	0,000	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,626.00000	3,778	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.75300	8.70100		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,046.00000	0,961	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		898.00000	0,970	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.82600	8.76900		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,621.00000	1,525	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		968.00000	1,033	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.27400	9.21600		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		5.00000	0,003	9.22	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		5,930.00000	6,268	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.34500	9.28400		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,858.00000	1,682	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,054.00000	2,229	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.40000	9.33700		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,116.00000	2,912	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,201.00000	2,352	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.26200	9.20400		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		39.00000	0,024	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,474.00000	4,811	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.32400	9.26300		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,933.00000	1,747	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,011.00000	2,189	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.37200	9.30900		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,289.00000	3,072	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,173.00000	2,327	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.92300	8.82300		14.25	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,877.00000	12,666	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,471.00000	7,686	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		5.00000	0,008	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.95700	8.85500		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,347.00000	1,086	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,241.00000	4,779	14.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future			8.98000	8.87500		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,949.00000	2,567	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,943.00000	4,379	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			296.78300	297.99600			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			302.20100	303.43700			0.00	0	0.00
Total for Derivatives :										21,905,752.60	4,734	291,172.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.65000	7.60500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.49500	8.45000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.15000	9.08000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.57000	8.52500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.15500	9.11000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.15000	9.10000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.62000	8.57500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.25000	9.19000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.24000	9.18500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.91000	8.81500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							21,905,752.60	4,734	291,172.00