



# Daily MTM Report

Daily summary for: 14/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 15/03/2010 Foreign Exchange Future			7.52660	7.47770		17.68	78,028,262.20	10,367	282,417.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,022.00000	8,973	46.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	42.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,022.00000	6,973	42.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,772.00000	8,723	46.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	42.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,772.00000	6,723	42.21	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		50.00000	0,052	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		822.00000	0,775	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		349.00000	0,379	17.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		121.00000	0,102	17.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,231.00000	1,279	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		3.00000	0,002	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,228.00000	2,277	26.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,228.00000	3,277	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,522.00000	8,473	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		533.00000	0,570	17.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		55.00000	0,043	17.88	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,479.00000	1,528	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	0,001	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,478.00000	2,527	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,478.00000	3,527	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,572.00000	8,523	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,572.00000	6,523	41.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,428.00000	3,477	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,672.00000	8,623	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,672.00000	4,623	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		418.00000	0,451	17.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		90.00000	0,074	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,330.00000	1,378	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		2.00000	0,001	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,328.00000	3,377	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,972.00000	8,923	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,972.00000	6,923	42.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,172.00000	9,123	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,172.00000	7,123	43.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		25.00000	0,025	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,197.00000	1,148	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,828.00000	1,877	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,828.00000	2,877	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,122.00000	9,073	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,122.00000	7,073	43.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,072.00000	9,023	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,072.00000	7,023	43.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,872.00000	8,823	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,872.00000	6,823	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,922.00000	8,873	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,922.00000	6,873	42.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,822.00000	8,773	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,822.00000	6,773	42.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,181.00000	1,229	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		3.00000	0,002	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,178.00000	2,227	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,178.00000	3,227	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,722.00000	8,673	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,722.00000	6,673	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,622.00000	8,573	46.14	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	14.10	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,622.00000	6,573	41.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,122.00000	5,073	36.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,378.00000	3,427	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		55.00000	0,057	21.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		777.00000	0,730	21.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		382.00000	0,414	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		104.00000	0,087	17.80	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,280.00000	1,329	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		2.00000	0,002	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,278.00000	2,327	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,278.00000	3,327	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		42.00000	0,043	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		914.00000	0,866	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		286.00000	0,313	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		158.00000	0,136	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,132.00000	1,179	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		4.00000	0,002	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,128.00000	2,177	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,128.00000	3,177	29.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		889.00000	0,934	18.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		11.00000	0,007	18.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,878.00000	1,927	25.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,878.00000	2,927	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		231.00000	0,255	17.70	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		203.00000	0,178	17.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,033.00000	1,080	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		5.00000	0,003	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,028.00000	2,077	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,028.00000	3,077	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		39.00000	0,040	22.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		961.00000	0,913	22.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		258.00000	0,283	17.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		180.00000	0,156	17.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,078.00000	2,127	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,078.00000	3,127	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		984.00000	1,031	18.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		6.00000	0,004	18.09	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	5.50	Call		1,978.00000	2,027	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,978.00000	3,027	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,572.00000	5,523	37.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		936.00000	0,982	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		8.00000	0,005	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,928.00000	1,977	25.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,928.00000	2,977	28.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,722.00000	4,673	34.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		23.00000	0,023	23.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,245.00000	1,196	23.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		143.00000	0,154	18.72	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		365.00000	0,327	18.72	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		795.00000	0,839	18.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		17.00000	0,012	18.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,778.00000	1,827	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,778.00000	2,827	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		129.00000	0,139	18.98	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		401.00000	0,362	18.98	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		749.00000	0,792	17.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		21.00000	0,015	17.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,729.00000	1,777	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,728.00000	2,777	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		14.00000	0,013	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,586.00000	1,536	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		493.00000	0,529	17.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		65.00000	0,052	17.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,430.00000	1,478	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		2.00000	0,001	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,428.00000	2,477	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		107.00000	0,114	19.50	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		479.00000	0,437	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		660.00000	0,701	17.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		32.00000	0,024	17.95	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,629.00000	1,677	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,628.00000	2,677	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		17.00000	0,017	24.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,439.00000	1,390	24.96	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		616.00000	0,656	17.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		38.00000	0,029	17.92	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,579.00000	1,627	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		574.00000	0,613	17.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		46.00000	0,036	17.90	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,529.00000	1,578	22.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	0,001	22.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,528.00000	2,577	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,622.00000	5,573	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,622.00000	4,573	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		455.00000	0,489	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		77.00000	0,062	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,380.00000	1,428	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		2.00000	0,001	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,378.00000	2,427	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,522.00000	4,473	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		317.00000	0,345	17.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		139.00000	0,118	17.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.82	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	15.40	Put		7,922.00000	7,873	45.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,082.00000	1,130	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		4.00000	0,003	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,578.00000	2,627	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,078.00000	4,127	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,172.00000	8,123	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,172.00000	5,123	36.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		842.00000	0,886	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		14.00000	0,009	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,328.00000	2,377	27.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,828.00000	3,877	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		210.00000	0,228	17.68	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		232.00000	0,201	17.68	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		12.00000	0,012	26.26	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,684.00000	1,635	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,772.00000	4,723	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		191.00000	0,207	17.94	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		263.00000	0,230	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		173.00000	0,188	18.20	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		295.00000	0,261	18.20	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		7.00000	0,007	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,079.00000	2,030	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		8.00000	0,008	27.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,980.00000	1,931	27.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		157.00000	0,170	18.46	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		329.00000	0,293	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		97.00000	0,103	19.76	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		519.00000	0,476	19.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,972.00000	4,923	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		73.00000	0,077	20.54	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		645.00000	0,600	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,222.00000	5,173	36.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		46.00000	0,048	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		868.00000	0,821	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,872.00000	4,823	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		6.00000	0,005	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,178.00000	2,128	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		88.00000	0,094	20.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		560.00000	0,517	20.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,922.00000	4,873	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		80.00000	0,085	20.28	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		602.00000	0,558	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		60.00000	0,063	21.06	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		732.00000	0,686	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,022.00000	4,973	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2.00000	0,002	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,624.00000	2,575	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		3.00000	0,003	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,525.00000	2,476	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		3.00000	0,003	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,425.00000	2,376	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		66.00000	0,070	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		688.00000	0,643	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,422.00000	5,373	37.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2.00000	0,002	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,724.00000	2,675	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		33.00000	0,033	22.88	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,055.00000	1,006	22.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,372.00000	5,323	37.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		35.00000	0,036	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,007.00000	0,959	22.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,472.00000	5,423	37.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		30.00000	0,030	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,102.00000	1,053	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,522.00000	5,473	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,923.00000	2,874	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1.00000	0,001	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,823.00000	2,774	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		28.00000	0,028	23.40	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,150.00000	1,101	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,672.00000	5,623	38.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		22.00000	0,021	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,294.00000	1,244	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,172.00000	6,123	40.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		15.00000	0,014	25.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,537.00000	1,487	25.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,772.00000	5,723	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,073.00000	3,024	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		19.00000	0,018	24.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,391.00000	1,341	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,122.00000	6,073	40.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,872.00000	5,823	39.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,173.00000	3,124	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		16.00000	0,016	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,488.00000	1,439	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,722.00000	5,673	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,023.00000	2,974	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		20.00000	0,020	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,342.00000	1,293	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,022.00000	5,973	39.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		10.00000	0,009	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,832.00000	1,782	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		9.00000	0,008	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,931.00000	1,881	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,322.00000	6,273	40.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		6.00000	0,006	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,128.00000	2,079	28.25	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	14.00	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,522.00000	6,473	41.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,422.00000	4,373	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		4.00000	0,004	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,326.00000	2,277	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,672.00000	6,623	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,572.00000	4,523	33.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,472.00000	4,423	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,422.00000	6,373	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,322.00000	4,273	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,222.00000	4,173	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		5.00000	0,005	28.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,227.00000	2,178	28.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	41.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,472.00000	6,423	41.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,372.00000	4,323	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.45	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	11.75	Put		4,272.00000	4,223	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,172.00000	4,123	32.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,072.00000	4,023	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,822.00000	5,773	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,123.00000	3,074	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		13.00000	0,012	26.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,635.00000	1,585	26.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,922.00000	5,873	39.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,422.00000	3,373	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,323.00000	3,274	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,223.00000	3,174	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		11.00000	0,011	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,733.00000	1,684	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,972.00000	5,923	39.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,273.00000	3,224	30.16	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	15/03/2010	Foreign Exchange Future	9.25	Call		11.00000	0,010	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,783.00000	1,733	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,072.00000	6,023	40.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,972.00000	3,923	31.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,872.00000	3,823	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,772.00000	3,723	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,672.00000	3,623	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.65	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,572.00000	3,523	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,472.00000	3,423	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,372.00000	3,323	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		9.00000	0,009	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,881.00000	1,832	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,222.00000	6,173	40.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,122.00000	4,073	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	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
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,022.00000	3,973	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,922.00000	3,873	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,822.00000	3,773	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,722.00000	3,673	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,622.00000	3,573	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		8.00000	0,007	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,030.00000	1,980	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,072.00000	5,023	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,973.00000	2,924	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1.00000	0,001	29.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,873.00000	2,824	29.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2.00000	0,002	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,774.00000	2,725	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2.00000	0,002	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,674.00000	2,625	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2.00000	0,002	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,574.00000	2,525	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		3.00000	0,003	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,475.00000	2,426	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		5.00000	0,004	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,277.00000	2,227	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.78	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,822.00000	4,773	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		4.00000	0,004	28.67	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,376.00000	2,327	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,962.00000	3,913	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,522.00000	3,473	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,122.00000	8,073	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,878.00000	3,927	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,072.00000	8,023	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,928.00000	3,977	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,222.00000	8,173	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,778.00000	3,827	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,322.00000	8,273	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		117.00000	0,126	19.24	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	7.80	Put		439.00000	0,399	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		704.00000	0,746	17.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		26.00000	0,019	17.97	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,679.00000	1,727	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,678.00000	2,727	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,678.00000	3,727	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,372.00000	8,323	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,372.00000	6,323	40.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,628.00000	3,677	33.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,422.00000	8,373	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,578.00000	3,627	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,972.00000	7,923	45.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,028.00000	4,077	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,022.00000	7,973	46.14	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	3.50	Call		3,978.00000	4,027	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,272.00000	8,223	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,272.00000	6,223	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,728.00000	3,777	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,472.00000	8,423	46.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,528.00000	3,577	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.65610	7.60790		18.32	22,968.30	3	39,538.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		157.00000	0,163	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		949.00000	0,907	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,542.00000	8,494	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	0,001	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,543.00000	6,495	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,458.00000	3,506	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,592.00000	8,544	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	0,001	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,593.00000	6,545	30.87	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	4.20	Call		3,408.00000	3,456	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,692.00000	8,644	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,992.00000	8,944	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,192.00000	9,144	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,192.00000	7,144	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		22.00000	0,022	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,214.00000	3,166	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,142.00000	9,094	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,142.00000	7,094	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		23.00000	0,023	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,165.00000	3,117	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,865.00000	1,911	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		7.00000	0,005	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,859.00000	2,907	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,092.00000	9,044	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,092.00000	7,044	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,892.00000	8,844	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,942.00000	8,894	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,842.00000	8,794	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,842.00000	6,794	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		439.00000	0,462	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		281.00000	0,256	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,186.00000	1,230	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		28.00000	0,024	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,162.00000	2,209	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		4.00000	0,003	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,158.00000	3,206	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,742.00000	8,694	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,742.00000	6,694	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,281.00000	1,325	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		23.00000	0,019	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,261.00000	2,309	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		3.00000	0,003	23.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,258.00000	3,306	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,642.00000	8,594	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		553.00000	0,580	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		195.00000	0,174	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,377.00000	1,422	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		19.00000	0,016	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,358.00000	3,406	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,692.00000	6,644	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		3.00000	0,003	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,195.00000	5,147	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		173.00000	0,180	20.91	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		865.00000	0,824	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		523.00000	0,549	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		215.00000	0,193	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,329.00000	1,374	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		21.00000	0,018	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,311.00000	2,358	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		3.00000	0,002	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,308.00000	3,356	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		149.00000	0,155	21.50	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		991.00000	0,949	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		113.00000	0,117	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,255.00000	1,211	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,992.00000	6,944	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,942.00000	6,894	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		14.00000	0,013	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,956.00000	3,907	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,892.00000	6,844	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		118.00000	0,122	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,210.00000	1,166	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		960.00000	0,998	17.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		52.00000	0,042	17.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,914.00000	1,961	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		6.00000	0,005	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,909.00000	2,957	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		142.00000	0,148	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,034.00000	0,992	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		413.00000	0,435	18.11	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		305.00000	0,279	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,112.00000	2,159	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		4.00000	0,003	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,108.00000	3,156	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,444.00000	5,396	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		7.00000	0,007	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,449.00000	4,401	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		19.00000	0,018	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,461.00000	3,412	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		136.00000	0,141	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,078.00000	1,035	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		389.00000	0,410	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		331.00000	0,304	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,093.00000	1,135	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		35.00000	0,029	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,062.00000	2,110	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,058.00000	3,107	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,494.00000	5,446	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		7.00000	0,007	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,499.00000	4,451	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		18.00000	0,018	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,510.00000	3,462	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		129.00000	0,134	22.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,121.00000	1,078	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,046.00000	1,088	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		38.00000	0,032	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,013.00000	2,060	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		5.00000	0,004	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,009.00000	3,057	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,544.00000	5,496	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		17.00000	0,017	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,559.00000	3,511	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		124.00000	0,128	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,166.00000	1,122	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,003.00000	1,042	16.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		45.00000	0,036	16.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,963.00000	2,010	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		5.00000	0,004	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,959.00000	3,007	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,693.00000	5,645	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		5.00000	0,005	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,697.00000	4,649	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		16.00000	0,016	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,708.00000	3,660	30.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		108.00000	0,111	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,300.00000	1,255	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		294.00000	0,307	18.91	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		486.00000	0,451	18.91	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		877.00000	0,913	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		69.00000	0,057	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,815.00000	1,862	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		7.00000	0,006	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,809.00000	2,857	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		278.00000	0,291	19.11	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		520.00000	0,485	19.11	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		837.00000	0,872	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		79.00000	0,066	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,766.00000	1,813	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		8.00000	0,007	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,759.00000	2,807	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,793.00000	5,745	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		15.00000	0,015	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,807.00000	3,759	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		99.00000	0,102	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,391.00000	1,346	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		263.00000	0,275	19.31	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		555.00000	0,519	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		798.00000	0,832	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		90.00000	0,076	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,717.00000	1,764	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		9.00000	0,008	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,709.00000	2,757	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,001	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,893.00000	5,845	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		14.00000	0,014	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,906.00000	3,858	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,001	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,093.00000	6,045	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		3.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,095.00000	5,047	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		12.00000	0,012	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,104.00000	4,056	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		24.00000	0,024	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,116.00000	3,068	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,001	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,043.00000	5,995	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	0,003	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,045.00000	4,997	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		12.00000	0,013	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,054.00000	4,007	31.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		618.00000	0,647	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		160.00000	0,141	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,473.00000	1,519	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		15.00000	0,013	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,460.00000	2,508	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,001	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,993.00000	5,945	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		13.00000	0,013	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,005.00000	3,957	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		25.00000	0,026	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,017.00000	2,970	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		84.00000	0,086	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,576.00000	1,530	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		213.00000	0,222	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		705.00000	0,666	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		651.00000	0,682	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		143.00000	0,126	17.55	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,522.00000	1,568	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		14.00000	0,012	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,510.00000	2,558	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		2.00000	0,002	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,843.00000	5,795	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		15.00000	0,014	30.73	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	11.45	Put		3,857.00000	3,808	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		250.00000	0,261	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		592.00000	0,555	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		759.00000	0,793	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		101.00000	0,087	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,668.00000	1,714	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		10.00000	0,008	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,659.00000	2,707	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,743.00000	5,695	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		5.00000	0,005	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,747.00000	4,699	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		15.00000	0,015	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,757.00000	3,709	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		95.00000	0,098	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,437.00000	1,392	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		103.00000	0,107	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,345.00000	1,301	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,002	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,394.00000	5,346	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		8.00000	0,008	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,400.00000	4,352	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		91.00000	0,094	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,483.00000	1,438	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		722.00000	0,755	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		114.00000	0,099	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,619.00000	1,665	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		11.00000	0,009	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,593.00000	5,545	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		17.00000	0,017	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,609.00000	3,561	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		77.00000	0,079	24.49	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,669.00000	1,623	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		585.00000	0,613	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		177.00000	0,157	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,425.00000	1,470	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		17.00000	0,014	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,410.00000	2,458	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	0,002	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		10.00000	0,010	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,252.00000	4,204	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		74.00000	0,076	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,716.00000	1,670	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		87.00000	0,090	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,529.00000	1,484	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		494.00000	0,519	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		236.00000	0,213	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.96	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,892.00000	7,844	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,001	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,393.00000	6,345	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		4.00000	0,004	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,896.00000	4,848	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		19.00000	0,019	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,411.00000	3,363	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,139.00000	1,183	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		31.00000	0,027	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,609.00000	2,657	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,108.00000	4,156	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,142.00000	8,094	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	0,001	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,643.00000	6,595	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		16.00000	0,016	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,658.00000	3,610	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		182.00000	0,190	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		824.00000	0,784	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		918.00000	0,955	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		60.00000	0,049	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,360.00000	2,408	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	23.62	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	3.75	Call		3,858.00000	3,906	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		71.00000	0,073	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,763.00000	1,717	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		365.00000	0,386	18.25	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		357.00000	0,330	18.25	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		6.00000	0,006	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,648.00000	4,600	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		9.00000	0,009	31.06	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,301.00000	4,253	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		80.00000	0,083	24.30	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,622.00000	1,577	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		69.00000	0,071	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,811.00000	1,765	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		346.00000	0,363	18.32	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		388.00000	0,357	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		6.00000	0,006	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,598.00000	4,550	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		57.00000	0,059	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,049.00000	2,003	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		62.00000	0,063	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,954.00000	1,907	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		327.00000	0,343	18.52	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		419.00000	0,387	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		55.00000	0,057	26.29	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	14/06/2010	Foreign Exchange Future	9.65	Put		2,097.00000	2,051	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		59.00000	0,061	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,001.00000	1,955	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		64.00000	0,066	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,906.00000	1,860	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		310.00000	0,325	18.71	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		452.00000	0,419	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		4.00000	0,004	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,946.00000	4,898	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		202.00000	0,211	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		744.00000	0,705	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		3.00000	0,003	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,145.00000	5,097	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		25.00000	0,025	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,067.00000	3,019	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		26.00000	0,027	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,968.00000	2,921	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		29.00000	0,029	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,871.00000	2,823	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		165.00000	0,172	21.11	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		907.00000	0,866	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	0,004	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,995.00000	4,948	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		27.00000	0,028	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,919.00000	2,872	28.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		30.00000	0,030	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,822.00000	2,774	28.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		192.00000	0,200	20.51	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		784.00000	0,744	20.51	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		4.00000	0,004	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,846.00000	4,798	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		31.00000	0,031	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,773.00000	2,725	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		33.00000	0,034	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,675.00000	2,628	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		36.00000	0,037	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,578.00000	2,531	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		39.00000	0,040	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,481.00000	2,434	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		42.00000	0,044	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,384.00000	2,338	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		46.00000	0,048	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,288.00000	2,242	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		50.00000	0,052	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,192.00000	2,146	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		224.00000	0,234	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		666.00000	0,628	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		6.00000	0,007	30.91	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,548.00000	4,501	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		66.00000	0,068	25.29	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		1,858.00000	1,812	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		5.00000	0,005	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,797.00000	4,749	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		32.00000	0,032	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,724.00000	2,676	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		35.00000	0,035	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,627.00000	2,579	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		38.00000	0,038	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,530.00000	2,482	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		44.00000	0,046	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,336.00000	2,290	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		48.00000	0,050	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,240.00000	2,194	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		53.00000	0,054	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,145.00000	2,098	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		237.00000	0,247	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		629.00000	0,591	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		41.00000	0,042	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,433.00000	2,386	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,092.00000	8,044	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,908.00000	3,956	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,001	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,143.00000	6,095	30.14	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	11.75	Call		11.00000	0,011	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,153.00000	4,105	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,192.00000	8,144	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,001	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,193.00000	6,145	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		10.00000	0,010	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,202.00000	4,154	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,808.00000	3,856	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,342.00000	8,294	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,001	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,343.00000	6,295	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		8.00000	0,009	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,350.00000	4,303	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,658.00000	3,706	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,242.00000	8,194	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,001	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,243.00000	6,195	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,758.00000	3,806	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.20	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	17.50	Put		9,892.00000	9,844	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,292.00000	8,244	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	0,001	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,293.00000	6,245	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,708.00000	3,756	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,392.00000	8,344	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,608.00000	3,656	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,442.00000	8,394	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,001	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,443.00000	6,395	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		686.00000	0,718	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		128.00000	0,112	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,570.00000	1,616	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		12.00000	0,010	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,560.00000	2,607	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,001	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,558.00000	3,606	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,992.00000	7,944	33.12	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	3.60	Call		4,008.00000	4,056	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,042.00000	7,994	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,958.00000	4,006	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,492.00000	8,444	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	0,001	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,493.00000	6,445	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,508.00000	3,556	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.78810	7.73850		18.58	0.00	0	5,713.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,113.00000	8,063	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		15.00000	0,015	32.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,127.00000	6,077	32.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		41.00000	0,042	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,153.00000	4,104	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		112.00000	0,114	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,224.00000	2,176	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,001.00000	1,036	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		113.00000	0,098	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,904.00000	1,951	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		16.00000	0,013	18.88	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	13/09/2010	Foreign Exchange Future	4.85	Call		2,892.00000	2,941	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		4.00000	0,003	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,889.00000	3,939	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,063.00000	8,013	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		16.00000	0,016	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,078.00000	6,028	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		42.00000	0,043	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,104.00000	4,055	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		115.00000	0,118	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,177.00000	2,130	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		451.00000	0,468	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		513.00000	0,480	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,040.00000	1,076	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		102.00000	0,088	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,952.00000	1,999	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		14.00000	0,011	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,942.00000	2,991	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,003	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,939.00000	3,989	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		433.00000	0,449	18.90	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		545.00000	0,511	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	29.75	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	13/09/2010	Foreign Exchange Future	15.90	Put		8,163.00000	8,113	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		14.00000	0,015	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,176.00000	6,127	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		40.00000	0,041	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,202.00000	4,153	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		108.00000	0,111	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,270.00000	2,223	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		416.00000	0,431	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		578.00000	0,543	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		964.00000	0,998	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		126.00000	0,110	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,855.00000	1,902	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		17.00000	0,014	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,842.00000	2,891	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		4.00000	0,003	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,839.00000	3,889	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,213.00000	8,163	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		14.00000	0,014	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,226.00000	6,176	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		39.00000	0,040	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,251.00000	4,202	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		105.00000	0,108	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,317.00000	2,270	25.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		400.00000	0,414	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		612.00000	0,576	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		927.00000	0,960	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		139.00000	0,122	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,807.00000	1,854	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		19.00000	0,016	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,792.00000	2,841	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		4.00000	0,003	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,789.00000	3,839	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,313.00000	8,263	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		12.00000	0,012	32.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,324.00000	6,274	32.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		37.00000	0,037	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,349.00000	4,299	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		99.00000	0,101	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,411.00000	2,363	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		369.00000	0,382	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		681.00000	0,644	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		857.00000	0,888	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		169.00000	0,150	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,712.00000	1,758	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		24.00000	0,020	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,693.00000	2,742	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		5.00000	0,004	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,689.00000	3,739	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,363.00000	8,313	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		12.00000	0,012	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,374.00000	6,324	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		36.00000	0,037	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,398.00000	4,349	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		96.00000	0,098	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,458.00000	2,410	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		355.00000	0,367	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		717.00000	0,679	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		823.00000	0,853	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		185.00000	0,165	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,664.00000	1,710	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		26.00000	0,022	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,643.00000	2,692	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		5.00000	0,004	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,640.00000	3,689	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,413.00000	8,363	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		11.00000	0,011	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,423.00000	6,373	32.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		35.00000	0,036	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,447.00000	4,398	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		93.00000	0,096	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,505.00000	2,458	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		341.00000	0,353	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		753.00000	0,715	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		790.00000	0,819	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		202.00000	0,181	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,617.00000	1,663	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		29.00000	0,025	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,594.00000	2,643	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		6.00000	0,005	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,590.00000	3,639	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,001	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,563.00000	8,513	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		9.00000	0,009	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,571.00000	6,521	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		33.00000	0,033	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,595.00000	4,545	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		86.00000	0,088	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,648.00000	2,600	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		697.00000	0,724	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		259.00000	0,236	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,477.00000	1,521	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		39.00000	0,033	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,445.00000	2,494	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		7.00000	0,006	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,440.00000	3,489	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,001	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,513.00000	8,463	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		10.00000	0,010	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,522.00000	6,472	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		34.00000	0,034	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,546.00000	4,496	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		88.00000	0,090	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,600.00000	2,552	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		316.00000	0,327	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		828.00000	0,789	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		727.00000	0,754	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		239.00000	0,216	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,523.00000	1,568	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		35.00000	0,030	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,494.00000	2,543	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		6.00000	0,005	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,490.00000	3,539	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,001	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,663.00000	8,613	29.75	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	13/09/2010	Foreign Exchange Future	14.40	Call		8.00000	0,008	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,670.00000	6,620	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		31.00000	0,031	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,693.00000	4,643	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		81.00000	0,083	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,743.00000	2,695	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		282.00000	0,291	20.69	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		944.00000	0,903	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		639.00000	0,665	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		301.00000	0,277	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,385.00000	1,429	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		47.00000	0,041	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,346.00000	2,394	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		8.00000	0,006	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,340.00000	3,390	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,002	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		304.00000	0,314	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		866.00000	0,826	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	0,002	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,963.00000	7,914	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		18.00000	0,018	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,980.00000	5,930	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		45.00000	0,045	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,007.00000	3,957	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		122.00000	0,125	24.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,084.00000	2,037	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		490.00000	0,510	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		452.00000	0,422	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,119.00000	1,159	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		81.00000	0,071	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,049.00000	2,097	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		11.00000	0,009	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,041.00000	3,090	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		3.00000	0,002	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,039.00000	4,088	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,013.00000	7,963	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		17.00000	0,017	33.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,029.00000	5,979	33.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		43.00000	0,044	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,055.00000	4,006	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		119.00000	0,122	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,131.00000	2,084	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		470.00000	0,488	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		482.00000	0,450	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,079.00000	1,116	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		91.00000	0,078	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,001.00000	2,048	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,010	19.10	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,991.00000	3,041	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,989.00000	4,039	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,263.00000	8,213	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		13.00000	0,013	32.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,275.00000	6,225	32.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		38.00000	0,038	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,300.00000	4,250	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		102.00000	0,104	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,364.00000	2,316	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		384.00000	0,398	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		646.00000	0,610	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		891.00000	0,924	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		153.00000	0,136	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,759.00000	1,806	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		21.00000	0,018	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,743.00000	2,792	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		5.00000	0,004	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,739.00000	3,789	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,463.00000	8,413	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		10.00000	0,011	32.29	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,472.00000	6,423	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		34.00000	0,035	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,496.00000	4,447	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		91.00000	0,093	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,553.00000	2,505	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		328.00000	0,340	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		790.00000	0,752	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		758.00000	0,786	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		220.00000	0,198	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,570.00000	1,615	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		32.00000	0,027	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,544.00000	2,593	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		6.00000	0,005	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,540.00000	3,589	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,001	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,613.00000	8,563	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		9.00000	0,009	32.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,621.00000	6,571	32.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		32.00000	0,032	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,644.00000	4,594	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		83.00000	0,085	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,695.00000	2,647	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		293.00000	0,302	20.53	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		905.00000	0,864	20.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		668.00000	0,694	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		280.00000	0,256	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,431.00000	1,475	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		43.00000	0,037	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,395.00000	2,444	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		7.00000	0,006	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,390.00000	3,439	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,001	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		154.00000	0,157	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,716.00000	1,669	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		168.00000	0,173	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,580.00000	1,535	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,065.00000	1,022	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		253.00000	0,260	21.18	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,189.00000	1,146	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		227.00000	0,234	21.67	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.92090	7.87070		18.89	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		21.00000	0,021	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,100.00000	8,050	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		41.00000	0,041	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,120.00000	6,070	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		80.00000	0,080	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,159.00000	4,109	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		178.00000	0,182	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,257.00000	2,211	24.54	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	13/12/2010	Foreign Exchange Future	7.95	Call		543.00000	0,560	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		622.00000	0,589	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,083.00000	1,117	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		162.00000	0,146	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,946.00000	1,993	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		25.00000	0,022	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,928.00000	2,978	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		7.00000	0,007	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,922.00000	3,972	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		371.00000	0,381	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,050.00000	1,010	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		21.00000	0,021	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,150.00000	8,100	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		40.00000	0,040	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,169.00000	6,119	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		78.00000	0,079	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,207.00000	4,158	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		174.00000	0,177	24.65	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,303.00000	2,256	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,048.00000	1,081	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		177.00000	0,160	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,899.00000	1,946	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		28.00000	0,025	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,879.00000	2,928	22.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		8.00000	0,007	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,873.00000	3,923	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		20.00000	0,020	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,199.00000	8,149	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		39.00000	0,039	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,218.00000	6,168	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		77.00000	0,077	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,256.00000	4,206	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		170.00000	0,173	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,349.00000	2,302	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		509.00000	0,524	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		688.00000	0,653	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,014.00000	1,046	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		193.00000	0,175	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,852.00000	1,898	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		31.00000	0,027	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,829.00000	2,879	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		8.00000	0,008	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,823.00000	3,873	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	0,002	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		20.00000	0,019	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,249.00000	8,198	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		39.00000	0,038	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,268.00000	6,217	32.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		75.00000	0,076	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,304.00000	4,255	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		166.00000	0,169	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,395.00000	2,348	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		493.00000	0,507	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		722.00000	0,686	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		981.00000	1,012	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		210.00000	0,191	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,806.00000	1,852	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		35.00000	0,031	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,780.00000	2,829	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		9.00000	0,008	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,773.00000	3,823	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		526.00000	0,542	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		655.00000	0,621	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		19.00000	0,019	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,298.00000	8,248	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		38.00000	0,038	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,317.00000	6,267	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		74.00000	0,074	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,353.00000	4,303	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		162.00000	0,165	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,441.00000	2,394	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		477.00000	0,491	19.58	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		756.00000	0,720	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		948.00000	0,978	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		227.00000	0,207	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,760.00000	1,805	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		39.00000	0,034	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,730.00000	2,780	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		9.00000	0,009	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,723.00000	3,773	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		19.00000	0,019	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,348.00000	8,298	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		37.00000	0,037	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,366.00000	6,316	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		72.00000	0,073	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,401.00000	4,352	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		158.00000	0,161	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,487.00000	2,440	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		462.00000	0,475	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		791.00000	0,754	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		917.00000	0,946	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		246.00000	0,225	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,714.00000	1,759	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		43.00000	0,038	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,681.00000	2,730	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		10.00000	0,009	21.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,673.00000	3,723	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		18.00000	0,018	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,397.00000	8,347	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		37.00000	0,036	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,416.00000	6,365	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		71.00000	0,071	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,450.00000	4,400	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		154.00000	0,157	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,533.00000	2,486	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		447.00000	0,460	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		826.00000	0,789	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		886.00000	0,914	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		265.00000	0,243	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,668.00000	1,713	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		47.00000	0,042	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,632.00000	2,681	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		11.00000	0,010	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,624.00000	3,673	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	0,002	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		17.00000	0,016	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,596.00000	8,545	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		34.00000	0,034	32.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,613.00000	6,563	32.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		66.00000	0,066	29.72	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,645.00000	4,595	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		141.00000	0,143	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,720.00000	2,672	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		395.00000	0,406	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		974.00000	0,935	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		771.00000	0,796	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		350.00000	0,325	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,490.00000	1,532	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		69.00000	0,061	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,434.00000	2,483	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		13.00000	0,012	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,425.00000	3,474	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		4.00000	0,003	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		17.00000	0,017	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,546.00000	8,496	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		35.00000	0,035	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,564.00000	6,514	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		67.00000	0,067	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,596.00000	4,546	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		144.00000	0,146	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,673.00000	2,625	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		407.00000	0,419	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		936.00000	0,898	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		799.00000	0,825	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		328.00000	0,304	17.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,534.00000	1,577	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		63.00000	0,056	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,483.00000	2,532	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		12.00000	0,011	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,474.00000	3,524	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		360.00000	0,370	20.83	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,089.00000	1,049	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		16.00000	0,016	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,645.00000	8,595	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		34.00000	0,033	32.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,663.00000	6,612	32.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		65.00000	0,065	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,694.00000	4,644	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		138.00000	0,140	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,767.00000	2,719	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		383.00000	0,393	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,012.00000	0,972	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		745.00000	0,769	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		374.00000	0,348	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,446.00000	1,488	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		75.00000	0,067	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,385.00000	2,434	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		14.00000	0,013	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,375.00000	3,425	24.57	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	4.50	Put		4.00000	0,004	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		433.00000	0,446	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		862.00000	0,825	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		23.00000	0,022	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,002.00000	7,951	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		42.00000	0,042	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,021.00000	5,971	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		83.00000	0,083	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,062.00000	4,012	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		187.00000	0,191	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,166.00000	2,120	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		581.00000	0,600	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		560.00000	0,529	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,156.00000	1,193	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		135.00000	0,122	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,041.00000	2,090	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		20.00000	0,019	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,028.00000	3,077	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		7.00000	0,006	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,022.00000	4,072	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		22.00000	0,022	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,051.00000	8,001	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		42.00000	0,041	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,071.00000	6,020	32.04	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	13/12/2010	Foreign Exchange Future	11.90	Call		81.00000	0,082	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,110.00000	4,061	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		183.00000	0,186	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,212.00000	2,165	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		562.00000	0,579	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		591.00000	0,558	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,119.00000	1,153	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		148.00000	0,132	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,994.00000	2,041	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		23.00000	0,020	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,978.00000	3,027	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		7.00000	0,006	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,972.00000	4,022	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		18.00000	0,018	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,447.00000	8,397	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		36.00000	0,036	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,465.00000	6,415	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		70.00000	0,070	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,499.00000	4,449	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		151.00000	0,153	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,580.00000	2,532	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		856.00000	0,884	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		285.00000	0,263	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,623.00000	1,667	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		52.00000	0,046	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,582.00000	2,631	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		11.00000	0,010	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,574.00000	3,624	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		3.00000	0,003	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		18.00000	0,017	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,497.00000	8,446	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		36.00000	0,035	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,515.00000	6,464	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		68.00000	0,069	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,547.00000	4,498	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		147.00000	0,150	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,626.00000	2,579	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		420.00000	0,432	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		899.00000	0,861	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		827.00000	0,854	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		306.00000	0,283	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,578.00000	1,622	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		57.00000	0,051	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,533.00000	2,582	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		12.00000	0,011	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,524.00000	3,574	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		28.00000	0,028	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,207.00000	7,157	33.30	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	13/12/2010	Foreign Exchange Future	13.05	Call		54.00000	0,054	30.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,233.00000	5,183	30.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		110.00000	0,111	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,289.00000	3,240	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		279.00000	0,285	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,458.00000	1,414	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,821.00000	4,871	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,500.00000	1,456	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		271.00000	0,277	22.22	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.25920	12.16860		14.97	796,848.00	65	13,903.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,831.00000	9,741	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,831.00000	7,741	35.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,831.00000	5,741	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,002	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,833.00000	3,743	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		31.00000	0,030	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,862.00000	1,771	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		100.00000	0,105	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		931.00000	0,846	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		393.00000	0,437	14.76	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	12.00	Put		224.00000	0,178	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,186.00000	1,272	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		17.00000	0,013	15.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,172.00000	2,261	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		3.00000	0,002	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,981.00000	9,891	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,981.00000	7,891	35.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,981.00000	5,891	29.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,982.00000	3,892	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		26.00000	0,025	21.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,007.00000	1,916	21.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		82.00000	0,085	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,063.00000	0,976	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		315.00000	0,352	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		296.00000	0,243	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,041.00000	1,126	14.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		22.00000	0,017	14.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,023.00000	2,112	19.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		4.00000	0,003	19.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,931.00000	9,841	36.00	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	20.10	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,931.00000	7,841	35.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,931.00000	5,841	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,932.00000	3,842	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		28.00000	0,027	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,959.00000	1,868	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		88.00000	0,091	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,019.00000	0,932	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		339.00000	0,379	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		270.00000	0,220	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,089.00000	1,174	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		20.00000	0,015	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,072.00000	2,162	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		3.00000	0,003	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,019.00000	3,110	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,001	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,331.00000	9,241	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,331.00000	7,241	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,181.00000	9,091	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.26	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,181.00000	7,091	33.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,181.00000	5,091	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		4.00000	0,004	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,185.00000	3,095	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		64.00000	0,066	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,245.00000	1,157	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		240.00000	0,262	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		421.00000	0,353	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		863.00000	0,938	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		44.00000	0,029	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,824.00000	1,913	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		5.00000	0,004	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,820.00000	2,910	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,001	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,031.00000	8,941	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,031.00000	6,941	32.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,032.00000	4,942	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		5.00000	0,005	23.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,036.00000	2,946	23.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		77.00000	0,080	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,108.00000	1,021	18.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		294.00000	0,326	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		325.00000	0,267	14.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		996.00000	1,077	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		27.00000	0,018	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,973.00000	2,062	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		4.00000	0,003	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,969.00000	3,060	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,001	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,081.00000	8,991	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	32.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,081.00000	6,991	32.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,000	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,082.00000	4,991	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		5.00000	0,005	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,086.00000	2,996	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		72.00000	0,075	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,153.00000	1,066	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		275.00000	0,301	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		356.00000	0,292	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		951.00000	1,029	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		32.00000	0,020	14.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,923.00000	2,013	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		4.00000	0,004	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,920.00000	3,010	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,001	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,231.00000	9,141	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,231.00000	7,141	33.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,231.00000	5,141	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		4.00000	0,004	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,235.00000	3,145	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		60.00000	0,061	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,291.00000	1,202	19.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		224.00000	0,244	15.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		455.00000	0,385	15.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		820.00000	0,893	14.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		51.00000	0,034	14.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,775.00000	1,864	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		6.00000	0,005	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,770.00000	2,860	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,001	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,481.00000	9,391	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,481.00000	7,391	34.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,631.00000	9,541	36.00	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	19.80	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,631.00000	7,541	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,881.00000	9,791	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,881.00000	7,791	35.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,881.00000	5,791	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		2.00000	0,002	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,883.00000	3,793	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		93.00000	0,098	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		974.00000	0,889	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		366.00000	0,407	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		247.00000	0,198	14.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,137.00000	1,223	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		18.00000	0,014	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,122.00000	2,212	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		3.00000	0,003	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,781.00000	9,691	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,781.00000	7,691	35.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,731.00000	9,641	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.93	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	19.90	Put		7,731.00000	7,641	34.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,681.00000	9,591	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,681.00000	7,591	34.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,581.00000	9,491	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,581.00000	7,491	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,431.00000	9,341	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,431.00000	7,341	34.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,381.00000	9,291	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,381.00000	7,291	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,281.00000	9,191	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,281.00000	7,191	33.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,281.00000	5,191	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		4.00000	0,004	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,285.00000	3,195	23.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		57.00000	0,058	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,338.00000	1,249	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		209.00000	0,227	15.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		490.00000	0,418	15.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		779.00000	0,850	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		60.00000	0,041	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,725.00000	1,814	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		6.00000	0,005	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,720.00000	2,810	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,001	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,131.00000	9,041	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,131.00000	7,041	33.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,131.00000	5,041	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,132.00000	4,042	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		5.00000	0,005	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,136.00000	3,046	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		21.00000	0,021	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,152.00000	2,062	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		68.00000	0,070	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,199.00000	1,111	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		257.00000	0,281	15.14	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	12.30	Put		388.00000	0,322	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		906.00000	0,983	14.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		37.00000	0,024	14.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,874.00000	1,963	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		5.00000	0,004	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,870.00000	2,960	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,001	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		29.00000	0,028	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,910.00000	1,819	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,731.00000	5,641	29.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,732.00000	4,642	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,002	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,733.00000	3,643	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		9.00000	0,009	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,740.00000	2,650	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		34.00000	0,033	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,765.00000	1,674	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		114.00000	0,120	17.29	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		845.00000	0,761	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		452.00000	0,501	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		183.00000	0,142	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,283.00000	1,369	15.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		14.00000	0,010	15.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,271.00000	2,361	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2.00000	0,002	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,481.00000	5,391	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		1.00000	0,001	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,482.00000	4,392	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		3.00000	0,003	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,484.00000	3,394	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		12.00000	0,012	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,493.00000	2,403	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		45.00000	0,045	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,526.00000	1,436	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		159.00000	0,171	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		640.00000	0,562	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		622.00000	0,684	14.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		103.00000	0,075	14.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,528.00000	1,616	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		9.00000	0,007	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,520.00000	2,610	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	0,001	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,581.00000	5,491	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,582.00000	4,492	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	0,002	24.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,583.00000	3,493	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		11.00000	0,011	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,592.00000	2,502	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		40.00000	0,040	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,621.00000	1,531	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		139.00000	0,148	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		720.00000	0,639	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		550.00000	0,607	14.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		131.00000	0,098	14.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,430.00000	1,517	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		11.00000	0,008	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,421.00000	2,511	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2.00000	0,002	21.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,381.00000	5,291	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,382.00000	4,292	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		3.00000	0,003	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,384.00000	3,294	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		14.00000	0,014	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,395.00000	2,305	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		50.00000	0,051	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,431.00000	1,342	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		182.00000	0,197	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		563.00000	0,488	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		698.00000	0,765	14.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		79.00000	0,056	14.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,626.00000	1,715	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		7.00000	0,006	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,620.00000	2,710	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,001	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,681.00000	5,591	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,682.00000	4,592	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	0,002	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,683.00000	3,593	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		9.00000	0,009	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,690.00000	2,600	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		36.00000	0,035	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,717.00000	1,626	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		121.00000	0,129	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		802.00000	0,720	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		483.00000	0,535	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		164.00000	0,126	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,332.00000	1,419	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		13.00000	0,010	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,321.00000	2,411	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2.00000	0,002	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,781.00000	5,691	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,782.00000	4,692	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,002	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,783.00000	3,693	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		8.00000	0,008	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,789.00000	2,699	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		32.00000	0,032	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,813.00000	1,723	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		106.00000	0,112	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		887.00000	0,803	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		422.00000	0,469	14.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		203.00000	0,160	14.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,234.00000	1,320	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		15.00000	0,011	15.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,222.00000	2,311	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		3.00000	0,002	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,631.00000	5,541	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,632.00000	4,542	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	0,002	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,633.00000	3,543	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		10.00000	0,010	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,641.00000	2,551	22.93	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	13.80	Call		38.00000	0,038	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,669.00000	1,579	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		130.00000	0,138	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		761.00000	0,679	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		516.00000	0,571	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		147.00000	0,112	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,381.00000	1,468	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		12.00000	0,009	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,371.00000	2,461	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2.00000	0,002	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,531.00000	5,441	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,532.00000	4,442	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		3.00000	0,003	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,534.00000	3,444	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		11.00000	0,012	22.78	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,542.00000	2,453	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		42.00000	0,042	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,573.00000	1,483	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		149.00000	0,159	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		680.00000	0,600	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		585.00000	0,645	14.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		116.00000	0,086	14.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,479.00000	1,566	17.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		10.00000	0,007	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,471.00000	2,561	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2.00000	0,002	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,431.00000	5,341	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,432.00000	4,342	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	0,003	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,434.00000	3,344	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		13.00000	0,013	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,444.00000	2,354	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		47.00000	0,048	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,478.00000	1,389	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		170.00000	0,183	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		601.00000	0,524	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		659.00000	0,724	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		90.00000	0,065	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,577.00000	1,665	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		8.00000	0,006	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,570.00000	2,660	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	0,001	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,331.00000	5,241	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,332.00000	4,242	25.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		4.00000	0,003	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,335.00000	3,244	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		16.00000	0,016	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,347.00000	2,257	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		195.00000	0,212	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		526.00000	0,453	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		738.00000	0,807	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		69.00000	0,048	14.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,676.00000	1,764	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		7.00000	0,005	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,670.00000	2,760	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,001	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		53.00000	0,054	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,384.00000	1,295	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,431.00000	8,341	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,431.00000	6,341	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,569.00000	3,659	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,331.00000	8,241	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,331.00000	6,241	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,669.00000	3,759	25.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,381.00000	8,291	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,381.00000	6,291	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,619.00000	3,709	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,631.00000	8,541	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,631.00000	6,541	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,369.00000	3,459	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,731.00000	8,641	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,731.00000	6,641	31.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,269.00000	3,359	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,681.00000	8,591	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,681.00000	6,591	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,319.00000	3,409	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.73	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	20.95	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,781.00000	8,691	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,781.00000	6,691	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,219.00000	3,309	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,931.00000	8,841	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,931.00000	6,841	32.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,932.00000	4,842	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		6.00000	0,006	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,937.00000	2,847	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,069.00000	3,160	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,001	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,981.00000	8,891	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	32.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,981.00000	6,891	32.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,982.00000	4,892	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		6.00000	0,006	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,987.00000	2,897	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	36.00	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	21.05	Put		8,881.00000	8,791	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	32.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,881.00000	6,791	32.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,882.00000	4,792	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		7.00000	0,007	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,888.00000	2,798	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,119.00000	3,210	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,001	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,181.00000	8,091	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,181.00000	6,091	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,182.00000	4,092	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		19.00000	0,020	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,200.00000	2,111	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,819.00000	3,909	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,219.00000	4,309	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,169.00000	3,259	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,169.00000	4,259	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	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
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,319.00000	4,409	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,119.00000	4,209	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,481.00000	8,391	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,481.00000	6,391	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,519.00000	3,609	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,019.00000	4,109	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,031.00000	7,941	35.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,031.00000	5,941	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,032.00000	3,942	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		24.00000	0,024	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,055.00000	1,965	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,969.00000	4,059	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,281.00000	8,191	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	30.51	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	18.45	Put		6,281.00000	6,191	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,282.00000	4,192	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		17.00000	0,017	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,298.00000	2,208	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,719.00000	3,809	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,531.00000	8,441	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,531.00000	6,441	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,469.00000	3,559	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,231.00000	8,141	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,231.00000	6,141	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		1.00000	0,001	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,232.00000	4,142	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		18.00000	0,018	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,249.00000	2,159	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,769.00000	3,859	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,581.00000	8,491	36.00	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	18.75	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,581.00000	6,491	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,419.00000	3,509	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.46290	12.37370		15.94	186,943.50	15	12,368.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,677.00000	9,587	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		3.00000	0,003	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,679.00000	7,590	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,976.00000	9,887	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		2.00000	0,002	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,978.00000	7,889	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,477.00000	9,388	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		3.00000	0,003	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,479.00000	7,390	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		10.00000	0,010	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,486.00000	5,397	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		59.00000	0,058	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,535.00000	3,445	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,327.00000	9,238	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	0,003	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,329.00000	7,240	26.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		12.00000	0,012	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,338.00000	5,249	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		64.00000	0,063	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,390.00000	3,300	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,227.00000	9,138	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	0,003	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,229.00000	7,140	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		222.00000	0,226	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,448.00000	1,363	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		444.00000	0,460	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		670.00000	0,597	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,810.00000	1,891	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		36.00000	0,028	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,785.00000	2,872	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		11.00000	0,009	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,027.00000	8,938	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		3.00000	0,003	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,029.00000	6,940	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,077.00000	8,988	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	0,003	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,079.00000	6,990	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		496.00000	0,516	15.94	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		572.00000	0,503	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,069.00000	1,126	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		145.00000	0,113	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,952.00000	2,034	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		28.00000	0,021	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,934.00000	3,021	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		10.00000	0,008	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,527.00000	9,438	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		9.00000	0,010	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,535.00000	5,447	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		58.00000	0,057	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,584.00000	3,494	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,726.00000	9,637	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		3.00000	0,002	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,729.00000	7,639	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		8.00000	0,008	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,734.00000	5,645	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,876.00000	9,787	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		2.00000	0,002	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,878.00000	7,789	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		580.00000	0,611	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		456.00000	0,398	15.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,228.00000	1,296	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		104.00000	0,083	14.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,145.00000	2,230	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		21.00000	0,017	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,926.00000	9,837	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,928.00000	7,839	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,186.00000	1,253	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		112.00000	0,090	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,096.00000	2,181	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		22.00000	0,018	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,826.00000	9,737	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		3.00000	0,002	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,829.00000	7,739	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		155.00000	0,156	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,981.00000	1,893	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		289.00000	0,296	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,115.00000	1,033	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		605.00000	0,636	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		431.00000	0,373	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,271.00000	1,340	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		97.00000	0,077	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,194.00000	2,280	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		20.00000	0,017	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,776.00000	9,687	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		7.00000	0,007	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,783.00000	5,694	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		51.00000	0,050	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,827.00000	3,737	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,627.00000	9,538	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		3.00000	0,003	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,629.00000	7,540	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,577.00000	9,488	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		3.00000	0,003	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,579.00000	7,490	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		9.00000	0,009	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,585.00000	5,496	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		56.00000	0,055	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,632.00000	3,542	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,427.00000	9,338	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	0,003	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,429.00000	7,340	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		11.00000	0,011	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,437.00000	5,348	24.94	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		61.00000	0,060	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,487.00000	3,397	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		829.00000	0,874	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		255.00000	0,211	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,625.00000	1,703	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		51.00000	0,040	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,588.00000	2,674	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		14.00000	0,011	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,377.00000	9,288	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	0,003	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,379.00000	7,290	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,277.00000	9,188	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		3.00000	0,003	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,279.00000	7,190	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		215.00000	0,219	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,491.00000	1,406	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		927.00000	0,977	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		203.00000	0,164	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,763.00000	1,843	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		39.00000	0,030	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,177.00000	9,088	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	0,003	26.26	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	19.55	Put		7,179.00000	7,090	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		8.00000	0,008	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,684.00000	5,595	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		23.00000	0,024	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,699.00000	4,611	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		53.00000	0,053	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,729.00000	3,640	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		92.00000	0,093	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,768.00000	2,680	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		229.00000	0,233	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,405.00000	1,320	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		460.00000	0,478	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		636.00000	0,565	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		996.00000	1,050	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		172.00000	0,137	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,857.00000	1,938	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		33.00000	0,025	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,835.00000	2,922	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		11.00000	0,009	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		150.00000	0,152	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,026.00000	1,939	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		5.00000	0,005	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,231.00000	6,142	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		36.00000	0,037	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,262.00000	4,174	25.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		68.00000	0,067	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,294.00000	3,204	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		656.00000	0,691	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		382.00000	0,328	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,357.00000	1,428	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		83.00000	0,065	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		5.00000	0,005	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,131.00000	6,042	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		332.00000	0,342	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		958.00000	0,879	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		710.00000	0,748	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		336.00000	0,285	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,445.00000	1,518	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		71.00000	0,055	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,390.00000	2,477	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		16.00000	0,014	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		7.00000	0,007	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,833.00000	5,744	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		20.00000	0,021	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,846.00000	4,758	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		50.00000	0,049	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,876.00000	3,786	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		84.00000	0,085	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,910.00000	2,822	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		208.00000	0,212	19.44	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	13.70	Put		1,534.00000	1,449	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		412.00000	0,427	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		738.00000	0,664	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		894.00000	0,941	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		220.00000	0,178	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,717.00000	1,796	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		43.00000	0,033	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,686.00000	2,773	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		12.00000	0,010	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		798.00000	0,841	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		274.00000	0,228	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,579.00000	1,656	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		55.00000	0,043	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,538.00000	2,625	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		14.00000	0,012	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		12.00000	0,013	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,288.00000	5,200	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		35.00000	0,036	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,311.00000	4,223	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		299.00000	0,307	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,075.00000	0,994	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		630.00000	0,663	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		406.00000	0,350	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,243.00000	2,329	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		19.00000	0,016	17.29	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	14/06/2010	Foreign Exchange Future	18.55	Call		5.00000	0,005	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,181.00000	6,092	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		38.00000	0,039	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,214.00000	4,126	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		69.00000	0,069	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,245.00000	3,156	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		168.00000	0,170	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,844.00000	1,757	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		321.00000	0,330	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		997.00000	0,917	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		683.00000	0,719	15.42	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		359.00000	0,306	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,401.00000	1,473	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		77.00000	0,060	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,341.00000	2,427	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		17.00000	0,014	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		5.00000	0,005	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,081.00000	5,992	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		15.00000	0,016	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,091.00000	5,003	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		42.00000	0,043	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,118.00000	4,030	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		73.00000	0,073	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,149.00000	3,060	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		344.00000	0,355	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		920.00000	0,842	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		739.00000	0,778	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		315.00000	0,265	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,489.00000	1,564	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		65.00000	0,051	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,440.00000	2,526	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		16.00000	0,013	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		357.00000	0,368	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		883.00000	0,805	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		768.00000	0,809	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		294.00000	0,246	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,489.00000	2,575	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		15.00000	0,012	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		6.00000	0,007	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,882.00000	5,794	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		19.00000	0,020	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,895.00000	4,807	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		48.00000	0,047	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,924.00000	3,834	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		82.00000	0,082	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,958.00000	2,869	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		398.00000	0,411	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		774.00000	0,698	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		861.00000	0,907	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		237.00000	0,194	15.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,671.00000	1,749	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		47.00000	0,036	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,637.00000	2,724	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		13.00000	0,011	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		202.00000	0,205	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,578.00000	1,492	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		8.00000	0,009	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,634.00000	5,546	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		25.00000	0,025	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,651.00000	4,562	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		55.00000	0,054	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,681.00000	3,591	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		95.00000	0,095	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,721.00000	2,632	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		245.00000	0,249	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,321.00000	1,236	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		11.00000	0,012	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,387.00000	5,299	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		31.00000	0,032	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,407.00000	4,319	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		62.00000	0,062	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,438.00000	3,349	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		110.00000	0,112	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,486.00000	2,399	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		280.00000	0,286	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,156.00000	1,073	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		14.00000	0,014	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,190.00000	5,101	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,145.00000	1,210	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		121.00000	0,097	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,047.00000	2,132	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		23.00000	0,019	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,033.00000	3,120	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		9.00000	0,007	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		16.00000	0,017	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,042.00000	4,954	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		44.00000	0,044	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,070.00000	3,981	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		138.00000	0,139	21.40	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,164.00000	2,076	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,107.00000	1,167	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		133.00000	0,104	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,999.00000	2,083	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		25.00000	0,020	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		40.00000	0,041	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,166.00000	4,078	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		71.00000	0,071	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,197.00000	3,108	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		129.00000	0,131	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,255.00000	2,168	21.64	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	13.50	Call		237.00000	0,241	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,363.00000	1,278	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		478.00000	0,497	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		604.00000	0,534	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,032.00000	1,087	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		158.00000	0,124	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,904.00000	1,986	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		30.00000	0,023	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,884.00000	2,972	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		10.00000	0,009	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		3.00000	0,003	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,529.00000	7,440	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		6.00000	0,006	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,032.00000	5,943	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		27.00000	0,028	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,553.00000	4,465	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		75.00000	0,075	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,101.00000	3,012	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		184.00000	0,187	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,710.00000	1,624	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		515.00000	0,538	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		541.00000	0,475	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,534.00000	1,610	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		60.00000	0,047	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,983.00000	3,071	20.33	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	9.40	Put		9.00000	0,008	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,474.00000	4,563	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		173.00000	0,176	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,799.00000	1,713	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		3.00000	0,002	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,779.00000	7,689	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		5.00000	0,005	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,281.00000	6,192	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		21.00000	0,022	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,797.00000	4,709	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		66.00000	0,065	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,342.00000	3,252	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		159.00000	0,161	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,935.00000	1,848	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		428.00000	0,443	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		704.00000	0,630	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,313.00000	1,384	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		89.00000	0,071	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,736.00000	2,823	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		12.00000	0,010	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,225.00000	4,314	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		2.00000	0,002	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,228.00000	8,139	27.53	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	19.10	Call		4.00000	0,004	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,730.00000	6,641	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		13.00000	0,014	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,239.00000	5,151	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		52.00000	0,051	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,778.00000	3,688	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		121.00000	0,123	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,347.00000	2,260	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		310.00000	0,318	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,036.00000	0,955	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		961.00000	1,013	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		187.00000	0,150	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,292.00000	2,378	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		18.00000	0,015	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,777.00000	3,866	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	0,003	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		6.00000	0,006	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,932.00000	5,843	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		18.00000	0,019	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,944.00000	4,856	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		47.00000	0,046	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,973.00000	3,883	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		80.00000	0,080	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,006.00000	2,917	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		146.00000	0,147	21.12	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		2,072.00000	1,984	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		196.00000	0,199	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,622.00000	1,536	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		270.00000	0,276	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,196.00000	1,113	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		383.00000	0,396	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		809.00000	0,733	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		557.00000	0,586	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		483.00000	0,423	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		164.00000	0,165	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,890.00000	1,802	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		6.00000	0,006	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,982.00000	5,893	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		17.00000	0,018	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,993.00000	4,905	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		46.00000	0,045	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,022.00000	3,932	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		78.00000	0,077	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,054.00000	2,964	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		190.00000	0,192	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,666.00000	1,579	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		261.00000	0,267	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,237.00000	1,154	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		370.00000	0,382	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		846.00000	0,769	17.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		534.00000	0,562	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		510.00000	0,449	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		179.00000	0,181	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,755.00000	1,668	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		15.00000	0,015	25.05	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,141.00000	5,052	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		253.00000	0,258	18.60	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,279.00000	1,195	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		142.00000	0,143	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,118.00000	2,030	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	0,002	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,428.00000	8,339	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		5.00000	0,004	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,431.00000	6,341	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		30.00000	0,031	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,456.00000	4,368	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		107.00000	0,108	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,533.00000	2,445	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,578.00000	3,667	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	0,004	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,328.00000	8,239	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		5.00000	0,005	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,331.00000	6,242	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		33.00000	0,034	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,359.00000	4,271	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		114.00000	0,115	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,440.00000	2,352	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,678.00000	3,766	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	0,003	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	0,002	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,378.00000	8,289	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		5.00000	0,005	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,381.00000	6,292	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,628.00000	3,716	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	0,003	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,627.00000	8,538	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		4.00000	0,004	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,630.00000	6,541	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,380.00000	3,468	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		6.00000	0,005	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,727.00000	8,638	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		22.00000	0,023	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,748.00000	4,660	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		89.00000	0,090	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,815.00000	2,727	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,281.00000	3,368	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		7.00000	0,005	21.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,677.00000	8,588	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		4.00000	0,004	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,680.00000	6,591	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,330.00000	3,418	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		6.00000	0,005	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,777.00000	8,688	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		4.00000	0,004	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,780.00000	6,691	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		87.00000	0,087	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,863.00000	2,774	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,231.00000	3,319	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		7.00000	0,006	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,927.00000	8,838	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		4.00000	0,003	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,930.00000	6,840	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,083.00000	3,170	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		9.00000	0,007	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,977.00000	8,888	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		4.00000	0,003	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,980.00000	6,890	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	27.53	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	21.25	Put		8,877.00000	8,788	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		4.00000	0,004	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,880.00000	6,791	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,132.00000	3,219	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		8.00000	0,006	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		2.00000	0,002	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,178.00000	8,089	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		125.00000	0,127	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,301.00000	2,214	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,827.00000	3,916	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,181.00000	3,269	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		7.00000	0,006	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,175.00000	4,264	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,325.00000	4,414	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,126.00000	4,214	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	0,001	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	0,002	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,478.00000	8,389	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		4.00000	0,004	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,480.00000	6,391	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		29.00000	0,029	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,505.00000	4,416	25.28	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	14.85	Call		104.00000	0,105	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,580.00000	2,492	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,529.00000	3,617	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	0,004	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,278.00000	8,189	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		117.00000	0,119	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,393.00000	2,306	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,728.00000	3,816	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		4.00000	0,003	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,026.00000	4,115	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		2.00000	0,002	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,028.00000	7,939	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,977.00000	4,065	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	0,002	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,527.00000	8,438	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		4.00000	0,004	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,530.00000	6,441	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		101.00000	0,102	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,627.00000	2,539	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,479.00000	3,567	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	0,004	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	27.53	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	21.50	Put		9,127.00000	9,038	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	0,003	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,129.00000	7,040	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,577.00000	8,488	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		4.00000	0,004	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,580.00000	6,491	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		26.00000	0,026	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,602.00000	4,513	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		98.00000	0,098	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,674.00000	2,585	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,429.00000	3,517	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		5.00000	0,004	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,827.00000	8,738	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		4.00000	0,004	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,830.00000	6,741	25.76	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.67060	12.57880		16.45	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		627.00000	0,630	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		778.00000	0,689	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		646.00000	0,608	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		847.00000	0,717	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		649.00000	0,654	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		750.00000	0,663	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08250	0.08190		23.76	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		423.00000	0,005	23.76	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		233.00000	0,002	23.76	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		127.00000	0,001	28.99	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		937.00000	0,009	28.99	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,203.00000	0,013	22.57	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		13.00000	0,000	22.57	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08390	0.08330		28.10	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		686.00000	0,007	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		356.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		345.00000	0,004	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,015.00000	0,010	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,379.00000	0,014	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		49.00000	0,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.89330	10.87990		14.09	446,625.30	41	21,435.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,770.00000	8,757	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,770.00000	6,757	33.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,770.00000	4,757	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		4.00000	0,002	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,774.00000	2,759	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		78.00000	0,066	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		848.00000	0,823	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		385.00000	0,385	14.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		155.00000	0,142	14.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,238.00000	1,249	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		8.00000	0,006	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,231.00000	2,244	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,001	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,230.00000	3,243	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,020.00000	9,007	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,020.00000	7,007	34.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,120.00000	9,107	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,120.00000	7,107	34.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,870.00000	8,857	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,870.00000	6,857	33.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		22.00000	0,014	20.12	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,742.00000	1,721	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,670.00000	8,657	36.78	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	17.55	Call		0.00000	0,000	33.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,670.00000	6,657	33.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,670.00000	4,657	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		5.00000	0,003	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,675.00000	2,660	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		91.00000	0,079	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		761.00000	0,736	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		452.00000	0,452	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		122.00000	0,109	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,336.00000	1,348	15.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	0,005	15.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,331.00000	2,344	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,330.00000	3,343	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,520.00000	8,507	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,520.00000	6,507	32.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,520.00000	4,507	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		6.00000	0,004	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,526.00000	2,511	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		115.00000	0,103	15.98	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	11.40	Put		635.00000	0,610	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		562.00000	0,564	13.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		82.00000	0,071	13.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,484.00000	1,497	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,480.00000	2,493	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,480.00000	3,493	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,570.00000	8,557	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,570.00000	6,557	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,570.00000	4,557	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		6.00000	0,003	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,576.00000	2,560	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		106.00000	0,094	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		676.00000	0,651	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		524.00000	0,525	14.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		94.00000	0,082	14.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,435.00000	1,447	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	0,004	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,431.00000	2,444	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	20.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,430.00000	3,443	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,920.00000	8,907	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,920.00000	6,907	33.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,170.00000	9,157	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	34.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,170.00000	7,157	34.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,220.00000	9,207	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,220.00000	7,207	34.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,070.00000	9,057	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,070.00000	7,057	34.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,970.00000	8,957	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,970.00000	6,957	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,820.00000	8,807	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,820.00000	6,807	33.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,720.00000	8,707	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,720.00000	6,707	33.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,720.00000	4,707	27.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		4.00000	0,003	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,724.00000	2,710	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		84.00000	0,072	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		804.00000	0,779	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		418.00000	0,418	14.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		138.00000	0,125	14.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,287.00000	1,298	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		7.00000	0,005	15.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,281.00000	2,294	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,280.00000	3,293	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,620.00000	8,607	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,620.00000	6,607	33.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,470.00000	8,457	36.78	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	17.35	Call		0.00000	0,000	32.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,470.00000	6,457	32.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,470.00000	4,457	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	0,001	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,471.00000	3,458	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		7.00000	0,004	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,477.00000	2,461	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		30.00000	0,021	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,500.00000	1,478	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		124.00000	0,112	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		594.00000	0,569	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		601.00000	0,603	13.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		71.00000	0,060	13.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,534.00000	1,546	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,003	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,530.00000	2,543	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,530.00000	3,543	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,620.00000	4,607	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,621.00000	3,608	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		5.00000	0,003	22.21	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	13.50	Put		2,625.00000	2,610	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		25.00000	0,016	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,645.00000	1,623	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		98.00000	0,086	16.33	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		718.00000	0,693	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		487.00000	0,488	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		107.00000	0,095	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,386.00000	1,397	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		6.00000	0,004	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,381.00000	2,394	20.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	20.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,380.00000	3,393	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,820.00000	4,807	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,000	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,821.00000	3,807	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		4.00000	0,002	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,824.00000	2,809	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		20.00000	0,012	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,840.00000	1,819	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		73.00000	0,061	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		893.00000	0,868	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		354.00000	0,354	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		174.00000	0,161	14.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,188.00000	1,199	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		8.00000	0,006	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,181.00000	2,194	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,001	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,180.00000	3,193	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,870.00000	4,857	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,000	24.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,871.00000	3,857	24.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		3.00000	0,002	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,873.00000	2,859	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		19.00000	0,011	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,889.00000	1,868	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		67.00000	0,056	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		937.00000	0,913	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		325.00000	0,324	14.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		195.00000	0,181	14.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,139.00000	1,150	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		9.00000	0,007	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,131.00000	2,144	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,001	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,130.00000	3,143	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,070.00000	5,057	28.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,070.00000	4,057	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		2.00000	0,001	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,072.00000	3,058	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		14.00000	0,008	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,084.00000	2,065	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		51.00000	0,039	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,121.00000	1,096	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		234.00000	0,228	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		304.00000	0,285	14.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		949.00000	0,957	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		19.00000	0,014	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,932.00000	1,945	19.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	19.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,930.00000	2,943	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,120.00000	5,107	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,120.00000	4,107	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		2.00000	0,001	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,122.00000	3,108	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		13.00000	0,008	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,133.00000	2,115	21.26	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	12.00	Call		47.00000	0,036	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,167.00000	1,143	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		216.00000	0,209	14.61	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		336.00000	0,316	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		903.00000	0,910	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		23.00000	0,017	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,882.00000	1,895	18.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	18.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,880.00000	2,893	21.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,970.00000	4,957	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,971.00000	3,957	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		3.00000	0,002	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,973.00000	2,959	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		16.00000	0,010	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,986.00000	1,967	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		58.00000	0,047	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,028.00000	1,004	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		274.00000	0,270	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		244.00000	0,227	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,043.00000	1,052	13.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		13.00000	0,009	13.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,031.00000	2,044	19.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,001	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,030.00000	3,043	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,920.00000	4,907	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,000	24.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,921.00000	3,907	24.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		3.00000	0,002	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,923.00000	2,909	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		18.00000	0,011	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,938.00000	1,918	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		63.00000	0,051	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		983.00000	0,958	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		297.00000	0,296	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		217.00000	0,203	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,091.00000	1,101	14.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		11.00000	0,008	14.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,081.00000	2,094	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,001	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,080.00000	3,093	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,020.00000	5,007	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	24.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,020.00000	4,007	24.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		3.00000	0,002	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,023.00000	3,009	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		15.00000	0,009	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,035.00000	2,016	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		54.00000	0,043	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,074.00000	1,050	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		253.00000	0,248	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		273.00000	0,255	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		996.00000	1,004	13.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		16.00000	0,011	13.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,982.00000	1,995	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,980.00000	2,993	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,270.00000	5,257	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,270.00000	4,257	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		2.00000	0,001	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,272.00000	3,258	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		10.00000	0,006	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,280.00000	2,263	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		39.00000	0,028	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,309.00000	1,285	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		170.00000	0,160	15.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		440.00000	0,417	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		768.00000	0,773	13.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		38.00000	0,030	13.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,733.00000	1,745	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,002	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,730.00000	2,743	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,170.00000	5,157	28.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,170.00000	4,157	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		2.00000	0,001	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,172.00000	3,158	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		11.00000	0,007	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,181.00000	2,164	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		44.00000	0,033	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,214.00000	1,190	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		200.00000	0,191	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		370.00000	0,348	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		857.00000	0,864	13.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		27.00000	0,021	13.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,832.00000	1,845	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,002	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,830.00000	2,843	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.99	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,220.00000	5,207	28.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,220.00000	4,207	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		2.00000	0,001	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,222.00000	3,208	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		11.00000	0,006	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,231.00000	2,213	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		184.00000	0,175	14.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		404.00000	0,382	14.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		812.00000	0,818	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		32.00000	0,025	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,782.00000	1,795	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,002	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,780.00000	2,793	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,320.00000	5,307	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,320.00000	4,307	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	0,001	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,322.00000	3,308	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		9.00000	0,005	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,329.00000	2,312	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		36.00000	0,026	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,356.00000	1,333	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		157.00000	0,147	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		477.00000	0,454	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		725.00000	0,729	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		45.00000	0,036	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,683.00000	1,695	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,002	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,680.00000	2,693	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,370.00000	5,357	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,370.00000	4,357	26.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		1.00000	0,001	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,371.00000	3,358	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		8.00000	0,005	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,378.00000	2,362	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		34.00000	0,024	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,404.00000	1,381	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		145.00000	0,134	15.47	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		515.00000	0,491	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		683.00000	0,686	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		53.00000	0,043	13.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,633.00000	1,646	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,003	17.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,630.00000	2,643	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		41.00000	0,031	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,261.00000	1,238	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,270.00000	8,257	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,270.00000	6,257	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,730.00000	3,743	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,420.00000	8,407	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,420.00000	6,407	32.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,420.00000	4,407	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		7.00000	0,004	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,427.00000	2,411	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		134.00000	0,123	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		554.00000	0,530	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		641.00000	0,644	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		61.00000	0,051	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,584.00000	1,596	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,003	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,580.00000	2,593	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	20.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,580.00000	3,593	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,370.00000	8,357	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,370.00000	6,357	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,630.00000	3,643	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,220.00000	8,207	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,220.00000	6,207	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,780.00000	3,793	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,320.00000	8,307	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,320.00000	6,307	32.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,680.00000	3,693	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.07750	11.06600		15.08	0.00	0	12,642.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		195.00000	0,179	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,229.00000	1,202	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		227.00000	0,210	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	14/06/2010	Foreign Exchange Future	11.90	Put		1,061.00000	1,033	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		211.00000	0,194	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,145.00000	1,117	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,235.00000	8,224	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		2.00000	0,002	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,236.00000	6,225	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		23.00000	0,016	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,257.00000	4,239	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		86.00000	0,073	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,320.00000	2,296	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		371.00000	0,355	15.96	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		605.00000	0,578	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		907.00000	0,895	14.20	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		141.00000	0,118	14.20	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,789.00000	1,795	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		23.00000	0,018	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,771.00000	2,781	19.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		5.00000	0,004	19.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,767.00000	3,779	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,002	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,535.00000	8,523	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		2.00000	0,002	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,536.00000	6,525	25.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		16.00000	0,011	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,550.00000	4,534	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		71.00000	0,058	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,605.00000	2,581	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		289.00000	0,272	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		823.00000	0,795	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		702.00000	0,688	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		236.00000	0,211	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,505.00000	1,507	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		39.00000	0,030	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,474.00000	2,483	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		8.00000	0,006	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,468.00000	3,479	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	0,002	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,635.00000	8,623	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		2.00000	0,001	25.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,636.00000	6,624	25.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		15.00000	0,010	24.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,649.00000	4,633	24.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		67.00000	0,053	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,701.00000	2,676	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		266.00000	0,249	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		900.00000	0,872	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		641.00000	0,627	14.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		275.00000	0,250	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,412.00000	1,412	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		46.00000	0,035	14.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,375.00000	2,384	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		9.00000	0,007	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,369.00000	3,379	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		3.00000	0,002	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,285.00000	8,274	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		2.00000	0,002	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,286.00000	6,275	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		22.00000	0,015	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,306.00000	4,288	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		84.00000	0,070	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,368.00000	2,343	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		356.00000	0,340	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		640.00000	0,613	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		870.00000	0,858	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		154.00000	0,131	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,741.00000	1,746	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		25.00000	0,019	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,722.00000	2,732	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		6.00000	0,005	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,718.00000	3,729	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	23.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,335.00000	8,323	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		2.00000	0,002	25.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,336.00000	6,325	25.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		21.00000	0,014	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,355.00000	4,337	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		81.00000	0,067	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,415.00000	2,390	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		341.00000	0,325	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		675.00000	0,648	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		835.00000	0,822	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		169.00000	0,145	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,693.00000	1,698	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	0,021	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,672.00000	2,682	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		6.00000	0,005	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,668.00000	3,679	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	0,002	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,485.00000	8,473	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		2.00000	0,002	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,486.00000	6,475	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		17.00000	0,012	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,501.00000	4,485	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		73.00000	0,060	21.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,557.00000	2,533	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		301.00000	0,284	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		785.00000	0,757	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		734.00000	0,720	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		218.00000	0,193	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,552.00000	1,554	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		36.00000	0,027	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,523.00000	2,533	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		7.00000	0,006	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,518.00000	3,529	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	0,002	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,385.00000	8,373	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		2.00000	0,002	25.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,386.00000	6,375	25.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		20.00000	0,014	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,404.00000	4,387	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		78.00000	0,065	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,462.00000	2,438	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		327.00000	0,311	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		711.00000	0,684	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		800.00000	0,787	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		184.00000	0,160	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,646.00000	1,650	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		30.00000	0,023	15.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,623.00000	2,632	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		7.00000	0,005	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,618.00000	3,629	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		2.00000	0,002	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,435.00000	8,423	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		2.00000	0,002	25.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,436.00000	6,425	25.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		19.00000	0,013	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,453.00000	4,436	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		76.00000	0,062	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,510.00000	2,485	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		314.00000	0,297	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		748.00000	0,720	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		767.00000	0,753	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		201.00000	0,176	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,599.00000	1,602	15.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		33.00000	0,025	15.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,573.00000	2,583	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		7.00000	0,006	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,568.00000	3,579	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		2.00000	0,002	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,784.00000	8,773	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		2.00000	0,001	25.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,786.00000	6,774	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		12.00000	0,009	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,796.00000	4,782	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		61.00000	0,048	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,845.00000	2,821	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		236.00000	0,219	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,020.00000	0,992	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		557.00000	0,542	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		341.00000	0,315	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,275.00000	1,272	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		59.00000	0,045	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,227.00000	2,236	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		11.00000	0,009	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,219.00000	3,230	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		3.00000	0,003	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,734.00000	8,723	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		2.00000	0,001	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,736.00000	6,724	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		13.00000	0,009	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,747.00000	4,732	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		62.00000	0,050	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,796.00000	2,773	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		246.00000	0,229	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		980.00000	0,952	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	10.80	Call		584.00000	0,569	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		318.00000	0,292	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,321.00000	1,319	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		55.00000	0,042	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,276.00000	2,285	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		10.00000	0,008	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,269.00000	3,280	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		3.00000	0,003	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,834.00000	8,823	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		2.00000	0,001	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,836.00000	6,824	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		12.00000	0,008	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,846.00000	4,831	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		59.00000	0,046	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,893.00000	2,869	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		530.00000	0,516	14.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		364.00000	0,339	14.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,231.00000	1,226	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		65.00000	0,049	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,177.00000	2,186	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		11.00000	0,009	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,169.00000	3,180	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	0,003	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,884.00000	8,873	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		2.00000	0,001	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,886.00000	6,874	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		11.00000	0,008	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,895.00000	4,881	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		57.00000	0,044	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,941.00000	2,917	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		219.00000	0,202	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,103.00000	1,075	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		505.00000	0,491	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		389.00000	0,364	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,186.00000	1,181	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		70.00000	0,054	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,128.00000	2,137	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		12.00000	0,010	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,120.00000	3,130	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		4.00000	0,003	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,684.00000	8,673	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		2.00000	0,001	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,686.00000	6,674	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		14.00000	0,010	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,698.00000	4,683	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		64.00000	0,051	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,748.00000	2,724	22.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		256.00000	0,239	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		940.00000	0,912	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		612.00000	0,598	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		296.00000	0,271	14.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,366.00000	1,365	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		50.00000	0,038	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,326.00000	2,335	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		10.00000	0,008	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,319.00000	3,329	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		3.00000	0,002	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,934.00000	8,923	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		2.00000	0,001	25.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,936.00000	6,924	25.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		10.00000	0,007	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,944.00000	4,930	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		55.00000	0,043	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,989.00000	2,966	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		481.00000	0,467	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		415.00000	0,390	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,142.00000	1,135	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		76.00000	0,058	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,079.00000	2,088	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		13.00000	0,011	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,070.00000	3,080	20.42	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	8.00	Put		4.00000	0,003	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,084.00000	9,073	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	0,001	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,086.00000	7,074	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		8.00000	0,006	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,092.00000	5,079	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		51.00000	0,039	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,135.00000	3,112	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		188.00000	0,172	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,272.00000	1,245	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		422.00000	0,407	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		506.00000	0,480	15.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,021.00000	1,012	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		105.00000	0,085	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,933.00000	1,941	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		17.00000	0,014	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,921.00000	2,931	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		5.00000	0,004	19.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.26210	11.24870		15.88	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		457.00000	0,447	16.87	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		873.00000	0,850	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.44470	11.43240		16.34	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		34.00000	0,026	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,802.00000	8,781	28.33	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	18.20	Call		66.00000	0,055	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,834.00000	6,810	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		115.00000	0,103	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,883.00000	4,858	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		219.00000	0,205	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,987.00000	2,960	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		500.00000	0,486	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,268.00000	1,241	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		831.00000	0,820	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		599.00000	0,575	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,431.00000	1,424	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		199.00000	0,179	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,289.00000	2,291	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		57.00000	0,046	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,252.00000	3,262	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		20.00000	0,017	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		537.00000	0,524	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,155.00000	1,129	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		33.00000	0,026	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,851.00000	8,831	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		65.00000	0,055	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,883.00000	6,860	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		113.00000	0,101	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,931.00000	4,906	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		215.00000	0,201	21.85	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,033.00000	3,006	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		489.00000	0,474	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,307.00000	1,279	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		809.00000	0,798	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		627.00000	0,603	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,393.00000	1,385	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		211.00000	0,190	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,242.00000	2,243	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		60.00000	0,048	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,202.00000	3,212	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		20.00000	0,017	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		24.00000	0,018	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,542.00000	9,523	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		54.00000	0,044	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,572.00000	7,549	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		93.00000	0,082	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,611.00000	5,587	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		169.00000	0,156	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,687.00000	3,661	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		358.00000	0,344	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,876.00000	1,849	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		564.00000	0,551	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,082.00000	1,056	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		954.00000	0,943	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		472.00000	0,448	15.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,630.00000	1,624	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		148.00000	0,129	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,525.00000	2,530	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		43.00000	0,035	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		25.00000	0,019	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,443.00000	9,424	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		56.00000	0,045	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,474.00000	7,450	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		96.00000	0,084	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,514.00000	5,489	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		175.00000	0,162	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,593.00000	3,567	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		374.00000	0,359	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,792.00000	1,764	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		592.00000	0,579	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,010.00000	0,984	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,007.00000	0,997	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		425.00000	0,402	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,713.00000	1,707	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		131.00000	0,112	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,620.00000	2,626	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		38.00000	0,031	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		37.00000	0,029	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,605.00000	8,584	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		70.00000	0,059	27.04	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	13/12/2010	Foreign Exchange Future	18.00	Put		6,638.00000	6,614	27.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		122.00000	0,110	24.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,690.00000	4,665	24.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		236.00000	0,222	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,804.00000	2,777	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		550.00000	0,537	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,118.00000	1,092	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		928.00000	0,917	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		496.00000	0,472	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,589.00000	1,583	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		157.00000	0,138	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,477.00000	2,482	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		45.00000	0,037	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,449.00000	3,459	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		17.00000	0,014	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		36.00000	0,028	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,704.00000	8,683	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		68.00000	0,057	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,736.00000	6,712	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		118.00000	0,106	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,786.00000	4,761	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		227.00000	0,213	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,895.00000	2,868	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		525.00000	0,511	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,193.00000	1,166	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		878.00000	0,867	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		546.00000	0,522	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,509.00000	1,502	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		177.00000	0,157	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,383.00000	2,386	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		51.00000	0,041	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,351.00000	3,360	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		19.00000	0,015	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		31.00000	0,024	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,999.00000	8,979	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		63.00000	0,052	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,031.00000	7,007	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		108.00000	0,096	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,076.00000	5,051	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		204.00000	0,190	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,172.00000	3,145	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		456.00000	0,441	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,424.00000	1,396	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		744.00000	0,733	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		712.00000	0,688	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,281.00000	1,273	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		249.00000	0,228	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,103.00000	2,101	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		71.00000	0,056	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,054.00000	3,064	17.33	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	8.40	Put		22.00000	0,019	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		29.00000	0,022	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,147.00000	9,127	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		60.00000	0,050	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,178.00000	7,155	27.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		104.00000	0,092	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,222.00000	5,197	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		193.00000	0,180	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,311.00000	3,285	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		426.00000	0,411	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,544.00000	1,516	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		689.00000	0,677	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		807.00000	0,782	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,183.00000	1,175	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		301.00000	0,280	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,970.00000	1,967	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		88.00000	0,072	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,909.00000	2,918	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		27.00000	0,023	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		40.00000	0,031	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,458.00000	8,436	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		73.00000	0,062	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,491.00000	6,467	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		128.00000	0,115	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,546.00000	4,520	24.41	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	13.85	Call		250.00000	0,235	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,668.00000	2,640	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,598.00000	3,608	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		16.00000	0,013	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		39.00000	0,031	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,507.00000	8,486	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		72.00000	0,061	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,540.00000	6,516	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		126.00000	0,114	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,594.00000	4,569	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		245.00000	0,231	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,713.00000	2,686	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		578.00000	0,565	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,046.00000	1,020	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		980.00000	0,970	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		448.00000	0,425	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,671.00000	1,665	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		139.00000	0,120	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,572.00000	2,578	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		40.00000	0,033	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,548.00000	3,558	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		16.00000	0,013	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		38.00000	0,030	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,556.00000	8,535	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		71.00000	0,060	27.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,589.00000	6,565	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		124.00000	0,112	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,642.00000	4,617	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		240.00000	0,226	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,758.00000	2,731	21.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,499.00000	3,509	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		17.00000	0,014	18.94	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.22800	253.30400			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			318.40300	328.90600			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			295.82300	296.50900			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			301.21900	301.91800			21,085,330.00	7	127.00
ALBI	On	05/08/2010	Index Future			306.44800	307.03700			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.95580	6.86900			23,823,615.00	3,425	14,238.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,931.00000	7,844	47.44	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.71	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,931.00000	5,844	42.71	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.94	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,931.00000	3,844	32.94	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	24.45	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,933.00000	1,846	24.45	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,072.00000	1,158	20.41	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,002	20.41	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	15/03/2010	Foreign Exchange Future	4.80	Call		2,069.00000	2,156	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,069.00000	3,156	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,069.00000	4,156	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,031.00000	7,944	47.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,031.00000	5,944	43.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,031.00000	3,944	33.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	0,002	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,033.00000	1,946	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		974.00000	1,059	19.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	0,003	19.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,969.00000	2,056	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,969.00000	3,056	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,969.00000	4,056	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,081.00000	7,994	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.45	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,081.00000	5,994	43.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,081.00000	3,994	33.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	0,002	25.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,082.00000	1,996	25.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		926.00000	1,010	19.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		7.00000	0,004	19.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,919.00000	2,006	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,919.00000	3,006	23.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,919.00000	4,006	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,981.00000	7,894	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	42.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,981.00000	5,894	42.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,981.00000	3,894	33.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,983.00000	1,896	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,023.00000	1,109	20.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,003	20.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,019.00000	2,106	27.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,019.00000	3,106	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,019.00000	4,106	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,881.00000	7,794	47.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,881.00000	5,794	42.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,881.00000	3,794	32.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	0,003	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,883.00000	1,797	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,122.00000	1,208	20.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,002	20.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,119.00000	2,206	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,119.00000	3,206	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,119.00000	4,206	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,581.00000	7,494	46.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,581.00000	5,494	40.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,581.00000	3,494	31.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		4.00000	0,005	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,585.00000	1,499	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,420.00000	1,507	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,419.00000	2,506	25.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,419.00000	3,506	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,419.00000	4,506	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,781.00000	7,694	47.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,781.00000	5,694	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,781.00000	3,694	32.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	0,003	23.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,784.00000	1,697	23.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,221.00000	1,307	21.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,001	21.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,219.00000	2,306	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,219.00000	3,306	23.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,219.00000	4,306	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,831.00000	7,744	47.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,831.00000	5,744	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,831.00000	3,744	32.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	0,003	24.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,833.00000	1,747	24.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,172.00000	1,258	21.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,002	21.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,169.00000	2,256	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,169.00000	3,256	23.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,169.00000	4,256	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,731.00000	7,644	47.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,731.00000	5,644	41.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,731.00000	3,644	32.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	0,003	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,734.00000	1,647	23.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,271.00000	1,357	22.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,001	22.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,269.00000	2,356	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,269.00000	3,356	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,269.00000	4,356	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,681.00000	7,594	46.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,681.00000	5,594	41.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,681.00000	3,594	31.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	0,004	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,684.00000	1,598	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,321.00000	1,407	22.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,319.00000	2,406	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,319.00000	3,406	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,319.00000	4,406	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.19	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	46.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,631.00000	7,544	46.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,631.00000	5,544	41.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,631.00000	3,544	31.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	0,004	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,634.00000	1,548	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,370.00000	1,457	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,369.00000	2,456	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,369.00000	3,456	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,369.00000	4,456	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,531.00000	7,444	46.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,531.00000	5,444	40.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,531.00000	3,444	31.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		4.00000	0,005	22.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,535.00000	1,449	22.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,470.00000	1,557	23.71	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	5.40	Put		1.00000	0,001	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,469.00000	2,556	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,469.00000	3,556	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,469.00000	4,556	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		782.00000	0,864	18.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		13.00000	0,008	18.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		877.00000	0,961	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		8.00000	0,005	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		829.00000	0,913	18.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		10.00000	0,007	18.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		152.00000	0,189	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		233.00000	0,183	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		193.00000	0,245	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		174.00000	0,139	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		251.00000	0,309	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		132.00000	0,103	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		390.00000	0,459	17.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		71.00000	0,053	17.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		469.00000	0,543	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		50.00000	0,037	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		554.00000	0,631	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		35.00000	0,025	18.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		643.00000	0,722	18.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		24.00000	0,016	18.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		735.00000	0,817	18.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		16.00000	0,011	18.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		688.00000	0,769	18.51	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		19.00000	0,013	18.51	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		104.00000	0,131	17.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		335.00000	0,275	17.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		134.00000	0,168	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		265.00000	0,212	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		171.00000	0,216	16.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		202.00000	0,160	16.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		221.00000	0,276	16.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		152.00000	0,120	16.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		283.00000	0,344	17.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		114.00000	0,088	17.18	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		353.00000	0,420	17.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		84.00000	0,064	17.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		429.00000	0,501	17.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		60.00000	0,045	17.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		511.00000	0,586	17.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		42.00000	0,030	17.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		598.00000	0,676	18.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Put		29.00000	0,020	18.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		317.00000	0,381	17.32	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		98.00000	0,075	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,231.00000	8,144	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,231.00000	6,144	43.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,231.00000	4,144	34.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,232.00000	2,145	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,769.00000	1,856	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,769.00000	2,856	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,769.00000	3,856	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,181.00000	8,094	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,181.00000	6,094	43.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,181.00000	4,094	34.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,182.00000	2,095	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		118.00000	0,149	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		299.00000	0,243	16.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,819.00000	1,906	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,819.00000	2,906	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,819.00000	3,906	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,131.00000	8,044	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,131.00000	6,044	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,131.00000	4,044	33.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	0,002	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,132.00000	2,046	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,869.00000	1,956	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,869.00000	2,956	23.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,869.00000	3,956	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,281.00000	8,194	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,281.00000	6,194	43.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.56	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	15/03/2010	Foreign Exchange Future	11.15	Put		4,281.00000	4,194	34.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,282.00000	2,195	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		92.00000	0,116	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		373.00000	0,310	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,719.00000	1,806	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,719.00000	2,806	24.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,719.00000	3,806	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,381.00000	8,294	47.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,381.00000	6,294	44.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,381.00000	4,294	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,382.00000	2,295	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		71.00000	0,090	17.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		452.00000	0,384	17.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,620.00000	1,706	24.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	24.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,619.00000	2,706	24.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,619.00000	3,706	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.99910	6.91570		16.91	0.00	0	197.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,684.00000	7,601	34.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,685.00000	5,602	30.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,004	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,687.00000	3,605	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		43.00000	0,047	23.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,727.00000	1,648	23.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		471.00000	0,526	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		155.00000	0,127	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,324.00000	1,407	18.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	18.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,317.00000	2,400	24.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	24.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,316.00000	3,399	25.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,316.00000	4,399	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,634.00000	7,551	34.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,635.00000	5,552	30.05	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	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	0,004	26.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,637.00000	3,555	26.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		45.00000	0,049	23.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,679.00000	1,600	23.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		503.00000	0,560	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		137.00000	0,111	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,374.00000	1,456	18.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		8.00000	0,007	18.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,367.00000	2,450	24.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	24.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,366.00000	3,449	25.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,366.00000	4,449	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,584.00000	7,501	34.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	29.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,585.00000	5,502	29.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	0,004	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,588.00000	3,505	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		47.00000	0,052	23.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,631.00000	1,553	23.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		537.00000	0,596	16.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		121.00000	0,097	16.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,423.00000	1,505	18.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	0,006	18.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,417.00000	2,500	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,416.00000	3,499	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,416.00000	4,499	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		411.00000	0,462	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		195.00000	0,163	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,934.00000	7,851	34.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,001	30.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,934.00000	5,852	30.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,003	26.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,936.00000	3,854	26.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		35.00000	0,038	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,969.00000	1,889	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		331.00000	0,376	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		265.00000	0,227	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,079.00000	1,161	16.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	0,012	16.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,068.00000	2,151	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,066.00000	3,149	27.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,066.00000	4,149	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	34.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,834.00000	7,751	34.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,835.00000	5,752	30.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		3.00000	0,003	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,837.00000	3,754	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		38.00000	0,041	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,872.00000	1,792	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		383.00000	0,432	16.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		217.00000	0,183	16.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,177.00000	1,259	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		11.00000	0,010	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,167.00000	2,251	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	0,002	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,166.00000	3,249	26.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	26.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,166.00000	4,249	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	34.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,984.00000	7,901	34.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,001	30.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,984.00000	5,902	30.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,986.00000	3,903	26.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		33.00000	0,036	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,017.00000	1,937	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		307.00000	0,350	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		291.00000	0,251	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,031.00000	1,112	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		15.00000	0,013	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,018.00000	2,101	22.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		2.00000	0,002	22.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,016.00000	3,099	27.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	27.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,016.00000	4,099	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	34.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,884.00000	7,801	34.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		1.00000	0,001	30.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,885.00000	5,802	30.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		2.00000	0,003	26.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,886.00000	3,804	26.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		36.00000	0,039	24.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,920.00000	1,840	24.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		356.00000	0,403	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		240.00000	0,204	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,128.00000	1,210	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		12.00000	0,011	16.62	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,118.00000	2,201	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		2.00000	0,002	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,116.00000	3,199	27.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	27.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,116.00000	4,199	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	34.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,734.00000	7,651	34.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		1.00000	0,001	30.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,735.00000	5,652	30.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		3.00000	0,003	26.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,737.00000	3,654	26.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		41.00000	0,045	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,775.00000	1,696	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		440.00000	0,493	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		174.00000	0,144	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,275.00000	1,357	17.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		9.00000	0,008	17.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,267.00000	2,350	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	0,001	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,266.00000	3,349	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,266.00000	4,349	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	35.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,234.00000	8,151	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,234.00000	6,151	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,236.00000	4,153	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		24.00000	0,027	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,258.00000	2,178	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		220.00000	0,248	17.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		454.00000	0,399	17.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		807.00000	0,879	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		41.00000	0,030	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,770.00000	1,853	21.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	21.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,766.00000	2,849	27.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,766.00000	3,849	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,184.00000	8,101	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,184.00000	6,101	31.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,186.00000	4,103	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		25.00000	0,029	25.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,209.00000	2,130	25.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		235.00000	0,265	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		419.00000	0,366	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		850.00000	0,923	15.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		34.00000	0,024	15.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,819.00000	1,902	21.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		3.00000	0,003	21.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,816.00000	2,899	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,816.00000	3,899	23.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,084.00000	8,001	35.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	30.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,084.00000	6,001	30.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	26.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,086.00000	4,003	26.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		29.00000	0,034	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,113.00000	2,035	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		269.00000	0,303	16.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		353.00000	0,304	16.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		939.00000	1,015	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		23.00000	0,016	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,919.00000	2,002	22.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	0,003	22.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,916.00000	2,999	28.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,916.00000	3,999	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,034.00000	7,951	34.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,001	30.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,034.00000	5,952	30.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,036.00000	3,953	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		31.00000	0,035	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,065.00000	1,986	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		288.00000	0,326	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		322.00000	0,277	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		984.00000	1,063	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		18.00000	0,014	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,968.00000	2,052	22.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	22.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,966.00000	3,049	27.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,966.00000	4,049	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,284.00000	8,201	35.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,284.00000	6,201	31.39	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	11.20	Call		2.00000	0,002	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,286.00000	4,203	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		22.00000	0,025	25.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,306.00000	2,226	25.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		206.00000	0,232	17.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		490.00000	0,433	17.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		765.00000	0,835	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		49.00000	0,036	15.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,720.00000	1,803	20.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		4.00000	0,004	20.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,716.00000	2,800	26.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,001	26.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,716.00000	3,799	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,134.00000	8,051	35.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,134.00000	6,051	31.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	26.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,136.00000	4,053	26.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		27.00000	0,031	25.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,161.00000	2,082	25.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		251.00000	0,284	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		385.00000	0,335	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		894.00000	0,969	15.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		28.00000	0,020	15.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,869.00000	1,952	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		3.00000	0,003	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,866.00000	2,949	27.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	27.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,866.00000	3,949	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,334.00000	8,251	35.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,334.00000	6,251	31.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		2.00000	0,002	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,336.00000	4,253	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		20.00000	0,024	25.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,354.00000	2,275	25.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		193.00000	0,218	17.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		527.00000	0,469	17.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		724.00000	0,792	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		58.00000	0,043	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,670.00000	1,753	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		4.00000	0,004	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,666.00000	2,750	26.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	0,001	26.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,666.00000	3,749	23.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	23.88	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			7.04110	6.95800		17.15	105,616.50	15	60.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		410.00000	0,453	16.90	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		359.00000	0,319	16.90	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.13500	130.25600			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			132.50900	132.63200			0.00	0	0.00
GOVI On	04/02/2010	GOVI			297.41300	298.10400		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		1,203.00000	0,071	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		60,163.00000	6,658	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			302.83800	303.54200		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		21,588.00000	1,937	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		84,168.00000	8,899	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			308.47700	309.19400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		34,401.00000	3,184	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		98,461.00000	10,307	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	04/02/2010	Index Future			358.90600	359.16000			0.00	0	426.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186 On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201 On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.12000	7.11000			0.00	0	2,500.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.11800	7.10800			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.08700	7.07600			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.04100	7.02100			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.04600	7.02700			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.07300	7.05300			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.19800	7.18000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.48100	7.46500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.82200	7.80600			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.20800	8.19200			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.62000	8.60400			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.72500	8.70600			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			286.98300	287.64600			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			292.21700	292.89300			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.83600	7.81100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		27.00000	0,020	1.49	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		498.00000	0,529	1.49	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.65400	8.62500		5.00	17,723,412.00	140	6,816.00
R157	On	04/02/2010	Bond Future	7.75	Call		1.00000	0,000	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,429.00000	4,571	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.74200	8.71100		5.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		901.00000	0,840	4.94	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,904.00000	1,990	4.94	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.80500	8.77200		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		1,809.00000	1,731	5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,908.00000	1,980	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.36500	9.31500		11.25	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		10,317.00000	10,768	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.42400	9.37300		11.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Call		1,447.00000	1,293	11.08	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,855.00000	5,155	11.08	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.47000	9.41700		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,129.00000	2,912	11.55	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,616.00000	4,865	11.55	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.73200	8.70200		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.82	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,831.00000	4,948	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.81900	8.78700		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		622.00000	0,577	4.67	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,698.00000	1,772	4.67	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.88200	8.84800		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		1,736.00000	1,665	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,198.00000	1,248	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.32300	9.29300		7.25	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	6.97	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,873.00000	6,028	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.40800	9.37800		7.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		797.00000	0,743	7.37	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,722.00000	2,819	7.37	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.47600	9.44400		7.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		1,630.00000	1,557	7.11	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,585.00000	2,668	7.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future			9.32900	9.30000		8.25	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		6,492.00000	6,656	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		183.00000	0,145	8.10	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,898.00000	2,023	8.10	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		4.00000	0,002	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,669.00000	4,830	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.40800	9.37700		8.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		874.00000	0,814	8.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,984.00000	3,095	8.10	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.47100	9.43900		8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,846.00000	1,765	8.34	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,872.00000	2,964	8.34	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.77700	8.74800		4.25	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.09	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		4,078.00000	4,171	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.88700	8.85500		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		778.00000	0,732	4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,094.00000	1,144	4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.97200	8.93800		4.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,248.00000	1,195	4.04	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,073.00000	1,116	4.04	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.44900	9.42000		9.25	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	8.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Put		7,113.00000	7,280	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.52700	9.49600		9.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,177.00000	1,103	9.08	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,583.00000	2,685	9.08	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.59100	9.55900		9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,291.00000	2,199	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,619.00000	2,704	9.50	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.44800	9.41800		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		1.00000	0,001	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,725.00000	5,904	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.51700	9.48600		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,240.00000	1,162	10.06	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,639.00000	2,742	10.06	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.57200	9.54000		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,458.00000	2,361	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,689.00000	2,776	10.25	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.19100	9.12100		14.00	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		14,186.00000	14,712	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		6,166.00000	5,645	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		9.00000	0,014	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.23200	9.16000		14.50	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		585.00000	0,482	14.03	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,826.00000	6,259	14.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010			9.26300	9.18900		14.50	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		1,776.00000	1,581	14.24	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		5,173.00000	5,525	14.24	0.00	0	0.00
TRT1	On	04/02/2010			293.75500	294.43300			0.00	0	100.00
TRT1	On	06/05/2010			299.11300	299.80400			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>142,219,620.80</b>	<b>14,078</b>	<b>282,417.00</b>

**i-Bonds**

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011			7.78500	7.76000			0.00	0	0.00
R157	On	15/09/2015			8.63000	8.60500			0.00	0	0.00
R186	On	21/12/2026			9.34500	9.30500			0.00	0	0.00
R201	On	21/12/2014			8.71000	8.68500			0.00	0	0.00
R203	On	15/09/2017			9.30000	9.27500			0.00	0	0.00
R204	On	21/12/2018			9.31000	9.28500			0.00	0	0.00
R206	On	15/01/2014			8.75000	8.72500			0.00	0	0.00
R207	On	15/01/2020			9.43000	9.40500			0.00	0	0.00
R208	On	31/03/2021			9.43000	9.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			9.18000	9.11500			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>142,219,620.80</b>	<b>14,078</b>	<b>282,417.00</b>