



# Daily MTM Report

Daily summary for: 22/12/2009

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			7.85670	7.80250		20.29	148,727,331.00	18,930	261,229.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,698.00000	8,643	40.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,698.00000	6,643	37.33	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,448.00000	8,393	40.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,448.00000	6,393	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		164.00000	0,180	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		612.00000	0,573	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		643.00000	0,687	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		91.00000	0,080	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,558.00000	1,612	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		6.00000	0,005	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,553.00000	2,607	29.64	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	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,553.00000	3,607	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,198.00000	8,143	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		847.00000	0,895	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		45.00000	0,038	19.88	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,806.00000	1,860	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	0,003	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,803.00000	2,857	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,803.00000	3,857	35.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,248.00000	8,193	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,248.00000	6,193	36.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,753.00000	3,807	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,348.00000	8,293	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,002	35.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,350.00000	4,295	35.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		722.00000	0,767	19.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		70.00000	0,060	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,657.00000	1,711	23.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		5.00000	0,004	23.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,653.00000	3,707	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,648.00000	8,593	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,648.00000	6,593	37.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,848.00000	8,793	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,848.00000	6,793	37.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		99.00000	0,108	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		947.00000	0,901	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,154.00000	2,208	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,001	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,153.00000	3,207	33.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	33.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,798.00000	8,743	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,798.00000	6,743	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,748.00000	8,693	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,748.00000	6,693	37.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,548.00000	8,493	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,548.00000	6,493	36.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,598.00000	8,543	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,598.00000	6,543	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,498.00000	8,443	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,498.00000	6,443	36.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,509.00000	1,563	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		7.00000	0,006	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,503.00000	2,557	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,503.00000	3,557	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,398.00000	8,343	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,398.00000	6,343	36.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,298.00000	8,243	40.84	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	14.10	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,298.00000	6,243	36.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,799.00000	4,744	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,703.00000	3,757	35.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		175.00000	0,192	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		573.00000	0,535	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		682.00000	0,726	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		80.00000	0,069	19.98	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,608.00000	1,661	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		6.00000	0,004	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,603.00000	2,657	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,603.00000	3,657	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		144.00000	0,158	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		692.00000	0,651	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		569.00000	0,611	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		117.00000	0,104	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,460.00000	1,514	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		8.00000	0,007	22.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,453.00000	2,507	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,453.00000	3,507	34.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,216.00000	1,269	21.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		14.00000	0,012	21.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,204.00000	2,258	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,001	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,203.00000	3,257	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		501.00000	0,540	20.10	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		149.00000	0,133	20.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,362.00000	1,415	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		10.00000	0,008	22.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,353.00000	2,408	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,353.00000	3,407	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		135.00000	0,148	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		733.00000	0,691	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		534.00000	0,575	20.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		132.00000	0,118	20.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,403.00000	2,457	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,403.00000	3,457	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,313.00000	1,367	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		11.00000	0,010	21.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,304.00000	2,358	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,001	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,303.00000	3,357	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	35.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,249.00000	5,194	35.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,265.00000	1,318	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		13.00000	0,011	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,254.00000	2,308	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,001	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,253.00000	3,307	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,400.00000	4,345	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		93.00000	0,101	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		991.00000	0,944	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		351.00000	0,384	20.22	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		249.00000	0,227	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,120.00000	1,173	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		18.00000	0,016	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,104.00000	2,158	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,001	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,103.00000	3,157	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		325.00000	0,357	20.24	0.00	0	10.00

Contract Details				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		273.00000	0,250	20.24	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,072.00000	1,125	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		20.00000	0,018	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,054.00000	2,108	26.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	0,001	26.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,053.00000	3,107	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		62.00000	0,068	26.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,310.00000	1,261	26.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		804.00000	0,851	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		52.00000	0,044	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,756.00000	1,810	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		4.00000	0,003	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,753.00000	2,807	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		281.00000	0,306	20.29	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		329.00000	0,299	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		979.00000	1,029	19.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		27.00000	0,022	19.81	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,955.00000	2,009	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,002	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,953.00000	3,007	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		73.00000	0,080	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,171.00000	1,123	25.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		934.00000	0,984	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		32.00000	0,027	19.83	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,905.00000	1,959	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	0,002	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		890.00000	0,939	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		38.00000	0,032	19.86	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,855.00000	1,909	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		3.00000	0,002	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,853.00000	2,907	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,299.00000	5,244	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,003	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,300.00000	4,246	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		762.00000	0,809	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		60.00000	0,052	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,707.00000	1,760	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		5.00000	0,003	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,703.00000	2,757	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,003	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,201.00000	4,146	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		606.00000	0,648	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		104.00000	0,091	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	39.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,598.00000	7,543	39.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,411.00000	1,464	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		9.00000	0,007	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,903.00000	2,957	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,403.00000	4,457	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,848.00000	7,793	40.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,849.00000	4,794	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,168.00000	1,221	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		16.00000	0,014	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,653.00000	2,707	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,153.00000	4,207	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		468.00000	0,506	20.12	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		166.00000	0,149	20.12	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		56.00000	0,061	26.67	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,404.00000	1,354	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,002	35.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,450.00000	4,395	35.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		437.00000	0,473	20.15	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		185.00000	0,166	20.15	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	7.60	Call		407.00000	0,442	20.17	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		205.00000	0,185	20.17	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		38.00000	0,041	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,786.00000	1,734	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		41.00000	0,045	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,689.00000	1,638	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		378.00000	0,412	20.19	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		226.00000	0,205	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		263.00000	0,286	20.53	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		361.00000	0,329	20.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,002	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,649.00000	4,595	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		214.00000	0,234	21.27	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		462.00000	0,427	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	35.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,899.00000	4,844	35.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		154.00000	0,168	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		652.00000	0,611	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,002	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,550.00000	4,495	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		34.00000	0,037	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,882.00000	1,830	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		245.00000	0,268	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		393.00000	0,361	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,002	35.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,600.00000	4,545	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		229.00000	0,250	21.03	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		427.00000	0,393	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		187.00000	0,205	21.76	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		535.00000	0,498	21.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,699.00000	4,644	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		21.00000	0,023	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,319.00000	2,266	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		24.00000	0,026	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,222.00000	2,169	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		27.00000	0,029	30.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,125.00000	2,072	30.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		200.00000	0,219	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		498.00000	0,462	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	35.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,099.00000	5,044	35.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		19.00000	0,020	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,417.00000	2,363	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		119.00000	0,130	23.48	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		817.00000	0,773	23.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,049.00000	4,994	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		127.00000	0,139	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		775.00000	0,732	23.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,149.00000	5,094	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		112.00000	0,122	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		860.00000	0,815	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	35.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,199.00000	5,144	35.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		15.00000	0,016	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,613.00000	2,559	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		17.00000	0,018	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,515.00000	2,461	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		105.00000	0,115	23.97	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		903.00000	0,858	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,001	35.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,348.00000	5,294	35.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		87.00000	0,096	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,035.00000	0,989	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,848.00000	5,793	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		66.00000	0,071	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,264.00000	1,214	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,448.00000	5,393	35.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		13.00000	0,014	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,761.00000	2,707	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		78.00000	0,085	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,126.00000	1,078	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,798.00000	5,743	35.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,548.00000	5,493	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		11.00000	0,012	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,859.00000	2,805	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		69.00000	0,076	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,217.00000	1,169	25.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,001	35.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,398.00000	5,344	35.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		13.00000	0,014	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,711.00000	2,657	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		82.00000	0,090	24.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,080.00000	1,033	24.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,698.00000	5,643	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		48.00000	0,052	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,546.00000	1,495	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		43.00000	0,047	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,641.00000	1,590	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		5,998.00000	5,943	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		36.00000	0,039	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,834.00000	1,782	28.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,198.00000	6,143	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,003	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,101.00000	4,046	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		30.00000	0,032	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,028.00000	1,975	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,348.00000	6,293	36.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,003	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,251.00000	4,196	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		3.00000	0,003	35.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,151.00000	4,096	35.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,098.00000	6,043	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	0,004	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,002.00000	3,947	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	0,004	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,902.00000	3,847	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		33.00000	0,035	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,931.00000	1,878	29.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,148.00000	6,093	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	0,004	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,051.00000	3,997	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	0,004	34.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,952.00000	3,897	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	0,004	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,852.00000	3,797	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		5.00000	0,005	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,753.00000	3,698	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,498.00000	5,443	35.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		12.00000	0,013	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,810.00000	2,756	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		59.00000	0,064	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,357.00000	1,307	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,598.00000	5,543	35.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		9.00000	0,009	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,107.00000	3,052	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		10.00000	0,010	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,008.00000	2,953	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		11.00000	0,012	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,909.00000	2,855	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		53.00000	0,057	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,451.00000	1,400	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,648.00000	5,593	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		10.00000	0,011	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,958.00000	2,904	32.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		50.00000	0,055	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,498.00000	1,448	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,748.00000	5,693	35.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		5.00000	0,005	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,653.00000	3,598	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	0,006	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,554.00000	3,499	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		6.00000	0,006	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,454.00000	3,399	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		7.00000	0,007	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,355.00000	3,300	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		7.00000	0,008	33.05	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,255.00000	3,201	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		8.00000	0,009	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,156.00000	3,102	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		9.00000	0,010	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,057.00000	3,003	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		46.00000	0,049	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,594.00000	1,542	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,898.00000	5,843	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		4.00000	0,005	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,802.00000	3,748	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		5.00000	0,005	34.16	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	11.50	Put		3,703.00000	3,648	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	0,006	33.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,603.00000	3,549	33.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		6.00000	0,006	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,504.00000	3,449	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		6.00000	0,007	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,404.00000	3,350	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		7.00000	0,008	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,305.00000	3,251	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		39.00000	0,043	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,737.00000	1,686	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,749.00000	4,694	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		14.00000	0,015	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,662.00000	2,608	31.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		16.00000	0,017	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,564.00000	2,510	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		18.00000	0,019	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,466.00000	2,412	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		20.00000	0,022	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,368.00000	2,315	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		22.00000	0,024	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,270.00000	2,217	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		25.00000	0,028	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,173.00000	2,121	30.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		32.00000	0,034	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,980.00000	1,927	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,002	35.16	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,500.00000	4,445	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		28.00000	0,031	30.11	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,076.00000	2,024	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		5.00000	0,005	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,643.00000	3,588	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		8.00000	0,008	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,206.00000	3,151	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,798.00000	7,743	40.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,203.00000	4,257	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,748.00000	7,693	40.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,253.00000	4,307	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,898.00000	7,843	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,103.00000	4,157	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		7,998.00000	7,943	40.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		301.00000	0,331	20.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		299.00000	0,274	20.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		1,025.00000	1,077	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		23.00000	0,020	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		2,004.00000	2,058	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	0,001	25.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		3,003.00000	3,057	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		4,003.00000	4,057	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,048.00000	7,993	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,048.00000	5,993	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,953.00000	4,007	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,098.00000	8,043	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,903.00000	3,957	36.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	39.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,648.00000	7,593	39.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,353.00000	4,407	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,698.00000	7,643	39.93	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	3.50	Call		4,303.00000	4,357	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,948.00000	7,893	40.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,948.00000	5,893	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,053.00000	4,107	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,148.00000	8,093	40.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,853.00000	3,907	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.99370	7.93740		20.47	3,757,039.00	470	39,832.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		299.00000	0,318	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		762.00000	0,724	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,214.00000	8,157	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		9.00000	0,011	36.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,222.00000	6,167	36.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,788.00000	3,844	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,264.00000	8,207	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		9.00000	0,010	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,272.00000	6,216	36.36	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	4.20	Call		3,738.00000	3,794	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,364.00000	8,307	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,663.00000	8,607	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,863.00000	8,806	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,005	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,867.00000	6,811	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		59.00000	0,062	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,922.00000	2,868	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,813.00000	8,756	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		5.00000	0,005	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,818.00000	6,761	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		61.00000	0,064	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,874.00000	2,820	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,194.00000	2,250	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		7.00000	0,006	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,189.00000	3,245	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,763.00000	8,706	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		5.00000	0,006	35.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,768.00000	6,712	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,563.00000	8,507	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,613.00000	8,557	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,514.00000	8,457	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		7.00000	0,007	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,520.00000	6,463	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		705.00000	0,744	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		218.00000	0,200	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,517.00000	1,570	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		30.00000	0,026	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,492.00000	2,548	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,004	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,488.00000	3,545	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,414.00000	8,357	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		7.00000	0,008	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,420.00000	6,364	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,611.00000	1,665	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		24.00000	0,021	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,591.00000	2,647	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,003	24.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,588.00000	3,644	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,314.00000	8,257	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		838.00000	0,881	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		151.00000	0,137	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,706.00000	1,760	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		19.00000	0,016	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,688.00000	3,744	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		8.00000	0,009	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,371.00000	6,315	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		21.00000	0,022	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,884.00000	4,828	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		325.00000	0,346	21.57	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		688.00000	0,652	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		803.00000	0,845	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		166.00000	0,151	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,659.00000	1,712	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		22.00000	0,018	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,641.00000	2,697	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,003	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,638.00000	3,694	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		287.00000	0,305	22.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		800.00000	0,761	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		225.00000	0,239	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,038.00000	0,995	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,006	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,668.00000	6,612	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		6.00000	0,007	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,619.00000	6,563	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		40.00000	0,042	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,653.00000	3,598	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		6.00000	0,007	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,569.00000	6,513	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		234.00000	0,249	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		997.00000	0,955	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,286.00000	1,338	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		49.00000	0,044	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,244.00000	2,300	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		7.00000	0,006	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,239.00000	3,295	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,001	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		275.00000	0,293	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		838.00000	0,799	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		673.00000	0,712	19.71	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		236.00000	0,218	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,442.00000	2,498	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,004	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,438.00000	3,495	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		18.00000	0,020	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,131.00000	5,076	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		32.00000	0,034	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,145.00000	4,090	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		51.00000	0,054	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,164.00000	3,110	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		264.00000	0,281	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		877.00000	0,837	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		643.00000	0,681	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		256.00000	0,237	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,423.00000	1,476	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		36.00000	0,032	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,392.00000	2,448	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		5.00000	0,004	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,388.00000	3,445	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		18.00000	0,019	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,181.00000	5,125	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		31.00000	0,033	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,194.00000	4,139	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		50.00000	0,053	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,213.00000	3,159	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		254.00000	0,270	22.67	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	8.60	Put		917.00000	0,876	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,377.00000	1,430	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		40.00000	0,036	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,343.00000	2,399	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,005	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,339.00000	3,395	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,001	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		18.00000	0,019	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,231.00000	5,175	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		49.00000	0,052	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,262.00000	3,208	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		244.00000	0,259	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		957.00000	0,915	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,331.00000	1,384	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		44.00000	0,040	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,293.00000	2,349	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		6.00000	0,005	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,289.00000	3,345	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,001	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	0,017	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,379.00000	5,323	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		27.00000	0,029	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,390.00000	4,335	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		45.00000	0,048	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,408.00000	3,354	31.36	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		217.00000	0,230	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,080.00000	1,036	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		508.00000	0,542	20.17	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		371.00000	0,348	20.17	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,196.00000	1,248	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		59.00000	0,054	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,145.00000	2,200	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		8.00000	0,006	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,139.00000	3,195	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,001	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		483.00000	0,517	20.24	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		396.00000	0,373	20.24	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,152.00000	1,203	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		65.00000	0,059	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,095.00000	2,151	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		8.00000	0,007	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,089.00000	3,145	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,001	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		16.00000	0,017	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,479.00000	5,423	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		43.00000	0,045	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,506.00000	3,451	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		201.00000	0,213	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,164.00000	1,119	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		460.00000	0,493	20.32	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		423.00000	0,399	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,108.00000	1,159	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		71.00000	0,065	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,046.00000	2,102	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		9.00000	0,008	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,039.00000	3,095	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,001	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		15.00000	0,016	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,578.00000	5,522	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		41.00000	0,043	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,604.00000	3,549	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		14.00000	0,014	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,777.00000	5,720	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		22.00000	0,023	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,785.00000	4,729	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		38.00000	0,039	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,801.00000	3,745	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		62.00000	0,066	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,825.00000	2,772	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		14.00000	0,015	36.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,727.00000	5,671	36.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		23.00000	0,024	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,736.00000	4,680	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		38.00000	0,040	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,751.00000	3,696	32.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		911.00000	0,955	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		124.00000	0,111	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,803.00000	1,857	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		16.00000	0,013	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,790.00000	2,846	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,002	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		14.00000	0,015	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,677.00000	5,621	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		39.00000	0,041	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,702.00000	3,647	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		66.00000	0,070	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,729.00000	2,676	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		173.00000	0,184	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,336.00000	1,290	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		386.00000	0,410	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		549.00000	0,516	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		949.00000	0,993	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		112.00000	0,099	19.09	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,851.00000	1,905	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		14.00000	0,011	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,840.00000	2,896	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,002	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		15.00000	0,016	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,528.00000	5,472	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		42.00000	0,044	31.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,555.00000	3,500	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		440.00000	0,470	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		453.00000	0,426	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		1,067.00000	1,116	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		80.00000	0,072	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,997.00000	2,052	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		10.00000	0,008	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,989.00000	3,046	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		16.00000	0,017	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,429.00000	5,373	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		27.00000	0,028	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,440.00000	4,384	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		44.00000	0,047	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,457.00000	3,403	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		193.00000	0,205	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,206.00000	1,161	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		208.00000	0,221	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,121.00000	1,077	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		19.00000	0,020	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,082.00000	5,026	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		32.00000	0,035	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,095.00000	4,041	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		186.00000	0,198	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,249.00000	1,204	24.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		1,027.00000	1,073	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		90.00000	0,079	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,948.00000	2,003	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		11.00000	0,009	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		17.00000	0,018	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,280.00000	5,224	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		48.00000	0,050	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,311.00000	3,256	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		161.00000	0,171	24.87	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,424.00000	1,377	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		874.00000	0,918	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		137.00000	0,124	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,754.00000	1,808	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		17.00000	0,014	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,740.00000	2,797	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		35.00000	0,037	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,948.00000	3,893	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		156.00000	0,165	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,469.00000	1,421	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		179.00000	0,190	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,292.00000	1,246	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		770.00000	0,811	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		183.00000	0,167	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,002	34.10	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	15.50	Put		7,565.00000	7,508	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		11.00000	0,013	36.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,074.00000	6,019	36.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		25.00000	0,026	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,588.00000	4,532	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		53.00000	0,056	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,116.00000	3,062	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,470.00000	1,523	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		33.00000	0,029	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,940.00000	2,996	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,437.00000	4,494	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,814.00000	7,757	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		8.00000	0,009	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,321.00000	6,265	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		46.00000	0,049	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,359.00000	3,305	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		339.00000	0,361	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		652.00000	0,617	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,240.00000	1,293	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		53.00000	0,049	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,691.00000	2,747	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,003	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	3.75	Call		4,188.00000	4,244	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		150.00000	0,159	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,513.00000	1,465	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		614.00000	0,652	19.86	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		277.00000	0,258	19.86	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		28.00000	0,030	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,341.00000	4,286	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		34.00000	0,036	33.00	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,997.00000	3,942	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		167.00000	0,177	24.68	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,380.00000	1,333	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		145.00000	0,154	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,558.00000	1,510	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		586.00000	0,623	19.94	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		299.00000	0,279	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		29.00000	0,031	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,292.00000	4,237	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		123.00000	0,131	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,786.00000	1,737	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		132.00000	0,139	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,695.00000	1,645	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		559.00000	0,595	20.01	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		322.00000	0,301	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		120.00000	0,126	26.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,833.00000	1,782	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		127.00000	0,135	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,740.00000	1,691	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		136.00000	0,144	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,649.00000	1,600	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		533.00000	0,568	20.09	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		346.00000	0,324	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		24.00000	0,025	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,637.00000	4,581	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		370.00000	0,393	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		583.00000	0,549	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		22.00000	0,023	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,835.00000	4,779	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		64.00000	0,068	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,777.00000	2,724	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		68.00000	0,072	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,681.00000	2,628	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		72.00000	0,077	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,585.00000	2,533	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		312.00000	0,332	21.75	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		725.00000	0,688	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		23.00000	0,025	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,686.00000	4,631	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		70.00000	0,074	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,633.00000	2,580	29.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		75.00000	0,079	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,538.00000	2,485	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		354.00000	0,376	21.21	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		617.00000	0,582	21.21	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		25.00000	0,027	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,538.00000	4,483	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		77.00000	0,082	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,490.00000	2,438	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		82.00000	0,087	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,395.00000	2,343	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		87.00000	0,093	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,300.00000	2,249	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		93.00000	0,099	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,206.00000	2,155	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		100.00000	0,106	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,113.00000	2,062	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		106.00000	0,112	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,019.00000	1,968	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		113.00000	0,119	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,926.00000	1,875	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		403.00000	0,428	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		516.00000	0,484	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		30.00000	0,032	33.53	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,243.00000	4,188	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		141.00000	0,149	25.60	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		1,604.00000	1,555	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		26.00000	0,028	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,489.00000	4,434	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		79.00000	0,084	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,442.00000	2,390	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		85.00000	0,090	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,348.00000	2,296	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		90.00000	0,096	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,253.00000	2,202	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		103.00000	0,109	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,066.00000	2,015	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		109.00000	0,115	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,972.00000	1,921	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		116.00000	0,123	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,879.00000	1,829	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		421.00000	0,447	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		484.00000	0,453	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		96.00000	0,103	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,159.00000	2,109	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,764.00000	7,707	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,238.00000	4,294	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		13.00000	0,014	36.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,826.00000	5,770	36.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		37.00000	0,039	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,850.00000	3,795	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,864.00000	7,807	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		13.00000	0,014	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,876.00000	5,820	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		36.00000	0,038	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,899.00000	3,844	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,138.00000	4,194	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,014.00000	7,957	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		12.00000	0,013	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,025.00000	5,969	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		33.00000	0,035	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,046.00000	3,991	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,988.00000	4,044	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,914.00000	7,857	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		13.00000	0,013	36.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,926.00000	5,869	36.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,088.00000	4,144	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.23	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	17.50	Put		9,563.00000	9,506	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,964.00000	7,907	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		13.00000	0,013	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,976.00000	5,919	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,038.00000	4,094	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,064.00000	8,007	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,938.00000	3,994	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,114.00000	8,057	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		11.00000	0,012	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,124.00000	6,068	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		987.00000	1,033	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		100.00000	0,089	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,899.00000	1,954	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		12.00000	0,010	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,890.00000	2,946	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,002	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,888.00000	3,944	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,002	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,664.00000	7,608	33.93	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	14/06/2010	Foreign Exchange Future	3.60	Call		4,337.00000	4,394	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,002	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,714.00000	7,658	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,288.00000	4,344	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,164.00000	8,107	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		10.00000	0,011	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,173.00000	6,117	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,838.00000	3,894	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.12980	8.07190		20.11	0.00	0	4,585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		20.00000	0,021	36.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,798.00000	7,741	36.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		39.00000	0,040	34.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,817.00000	5,760	34.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		79.00000	0,083	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,857.00000	3,803	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		191.00000	0,200	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,969.00000	1,920	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,313.00000	1,364	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		91.00000	0,084	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,236.00000	2,294	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		14.00000	0,014	20.66	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,226.00000	3,284	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		4.00000	0,004	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,223.00000	4,280	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		20.00000	0,021	36.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,748.00000	7,691	36.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		39.00000	0,041	34.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,767.00000	5,711	34.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		81.00000	0,084	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,809.00000	3,754	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		196.00000	0,205	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,924.00000	1,875	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		677.00000	0,710	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		405.00000	0,380	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,355.00000	1,407	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		83.00000	0,077	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,286.00000	2,344	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		14.00000	0,014	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,276.00000	3,334	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,004	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,272.00000	4,330	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		652.00000	0,685	19.66	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		430.00000	0,405	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		20.00000	0,020	36.80	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	15.90	Put		7,848.00000	7,790	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		38.00000	0,040	34.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,866.00000	5,810	34.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		78.00000	0,081	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,906.00000	3,851	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		187.00000	0,195	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,015.00000	1,965	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		628.00000	0,660	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		456.00000	0,430	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,271.00000	1,321	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		99.00000	0,091	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,187.00000	2,245	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		15.00000	0,015	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,177.00000	3,234	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		5.00000	0,004	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,173.00000	4,230	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		19.00000	0,020	36.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,897.00000	7,840	36.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		38.00000	0,039	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,916.00000	5,859	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		77.00000	0,080	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,955.00000	3,900	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		182.00000	0,190	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,060.00000	2,010	25.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		604.00000	0,636	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		482.00000	0,456	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,229.00000	1,279	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		107.00000	0,099	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,138.00000	2,196	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		16.00000	0,016	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,127.00000	3,185	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		5.00000	0,005	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,123.00000	4,181	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		19.00000	0,020	36.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		7,997.00000	7,940	36.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		36.00000	0,038	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,014.00000	5,958	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		74.00000	0,077	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,052.00000	3,997	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		173.00000	0,182	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,151.00000	2,102	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		562.00000	0,591	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		540.00000	0,511	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,150.00000	1,196	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		128.00000	0,116	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		2,041.00000	2,098	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		19.00000	0,018	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		3,028.00000	3,085	24.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		6.00000	0,005	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		4,023.00000	4,081	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		18.00000	0,019	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,046.00000	7,989	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		36.00000	0,038	34.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,064.00000	6,008	34.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		72.00000	0,076	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,100.00000	4,046	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		169.00000	0,178	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,197.00000	2,148	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		543.00000	0,569	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		571.00000	0,539	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,113.00000	1,156	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		141.00000	0,126	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,993.00000	2,049	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		21.00000	0,019	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,978.00000	3,036	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		6.00000	0,006	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,973.00000	4,031	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		18.00000	0,019	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,096.00000	8,039	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		35.00000	0,037	34.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,113.00000	6,057	34.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		71.00000	0,074	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,149.00000	4,094	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		164.00000	0,173	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,242.00000	2,193	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		525.00000	0,550	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		603.00000	0,570	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,076.00000	1,119	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		154.00000	0,139	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,946.00000	2,001	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		24.00000	0,021	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,929.00000	2,986	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,006	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,923.00000	3,981	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		16.00000	0,017	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,244.00000	8,187	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		33.00000	0,035	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,261.00000	6,205	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		67.00000	0,070	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,295.00000	4,240	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		152.00000	0,160	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,380.00000	2,330	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		971.00000	1,012	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		199.00000	0,182	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,804.00000	1,859	19.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		32.00000	0,029	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,780.00000	2,837	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		8.00000	0,007	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,774.00000	3,832	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		17.00000	0,018	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,195.00000	8,138	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		34.00000	0,035	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,212.00000	6,155	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		68.00000	0,071	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,246.00000	4,191	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		156.00000	0,164	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,334.00000	2,284	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		490.00000	0,514	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		668.00000	0,634	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		1,006.00000	1,047	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		184.00000	0,167	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,851.00000	1,906	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		29.00000	0,026	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,830.00000	2,887	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,007	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,824.00000	3,881	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,001	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		15.00000	0,017	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,343.00000	8,287	37.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		32.00000	0,034	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,360.00000	6,304	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		64.00000	0,067	31.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,392.00000	4,337	31.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		145.00000	0,152	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,473.00000	2,422	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		443.00000	0,465	21.03	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		771.00000	0,735	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		906.00000	0,945	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		234.00000	0,215	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,712.00000	1,766	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		40.00000	0,036	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,681.00000	2,738	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		9.00000	0,008	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,674.00000	3,732	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,002	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		474.00000	0,497	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		702.00000	0,667	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		21.00000	0,022	36.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,649.00000	7,592	36.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		41.00000	0,042	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,669.00000	5,612	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		84.00000	0,087	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,712.00000	3,657	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		206.00000	0,215	25.00	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	13/09/2010	Foreign Exchange Future	9.70	Put		1,834.00000	1,785	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		729.00000	0,764	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		357.00000	0,334	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,442.00000	1,494	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		70.00000	0,064	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,384.00000	2,442	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		12.00000	0,012	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,376.00000	3,433	26.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,003	26.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,372.00000	4,430	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		20.00000	0,021	36.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,698.00000	7,641	36.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		40.00000	0,042	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,718.00000	5,662	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		82.00000	0,086	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,760.00000	3,706	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		201.00000	0,210	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,879.00000	1,830	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		703.00000	0,737	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		381.00000	0,357	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,399.00000	1,450	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		77.00000	0,070	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,335.00000	2,393	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,013	21.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,326.00000	3,383	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,003	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,322.00000	4,380	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		19.00000	0,020	36.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,947.00000	7,890	36.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		37.00000	0,039	34.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,965.00000	5,909	34.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		75.00000	0,079	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,003.00000	3,949	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		178.00000	0,186	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,106.00000	2,056	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		582.00000	0,613	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		510.00000	0,483	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,188.00000	1,237	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		116.00000	0,107	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,089.00000	2,147	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		17.00000	0,017	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,078.00000	3,135	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,005	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,073.00000	4,131	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		17.00000	0,018	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,145.00000	8,088	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		34.00000	0,036	34.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,162.00000	6,106	34.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		69.00000	0,073	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,197.00000	4,143	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		160.00000	0,169	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,288.00000	2,239	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		507.00000	0,531	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		635.00000	0,601	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		1,040.00000	1,082	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		168.00000	0,152	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,898.00000	1,954	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		26.00000	0,024	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,879.00000	2,937	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,873.00000	3,931	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		16.00000	0,017	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,294.00000	8,237	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		33.00000	0,034	34.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,311.00000	6,254	34.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		65.00000	0,069	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,343.00000	4,289	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		149.00000	0,156	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,427.00000	2,376	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		458.00000	0,480	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		736.00000	0,700	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		938.00000	0,978	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		216.00000	0,198	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,758.00000	1,813	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		36.00000	0,033	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,730.00000	2,788	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		8.00000	0,008	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,724.00000	3,782	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,002	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		255.00000	0,267	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,483.00000	1,437	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		277.00000	0,291	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,355.00000	1,311	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		879.00000	0,841	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		401.00000	0,421	21.48	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		993.00000	0,952	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		365.00000	0,382	21.94	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.26670	8.20690		20.54	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		45.00000	0,048	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,788.00000	7,731	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		75.00000	0,079	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,818.00000	5,762	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		134.00000	0,141	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,877.00000	3,824	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		279.00000	0,295	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,022.00000	1,978	25.10	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	13/12/2010	Foreign Exchange Future	7.95	Call		772.00000	0,810	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		515.00000	0,493	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,395.00000	1,449	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		138.00000	0,132	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,287.00000	2,345	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		30.00000	0,028	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,265.00000	3,325	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		8.00000	0,008	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,258.00000	4,318	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		547.00000	0,577	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		890.00000	0,860	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		45.00000	0,047	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,838.00000	7,780	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		74.00000	0,078	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,867.00000	5,811	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		132.00000	0,139	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,925.00000	3,872	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		274.00000	0,289	25.23	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,067.00000	2,022	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,355.00000	1,408	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		148.00000	0,141	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,239.00000	2,297	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		32.00000	0,030	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,215.00000	3,275	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	13/12/2010	Foreign Exchange Future	5.00	Put		8.00000	0,008	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,209.00000	4,269	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		44.00000	0,047	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,887.00000	7,830	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		73.00000	0,077	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,916.00000	5,860	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		130.00000	0,137	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,973.00000	3,920	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		268.00000	0,283	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,111.00000	2,066	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		727.00000	0,764	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		570.00000	0,547	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,316.00000	1,368	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		159.00000	0,151	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,191.00000	2,249	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		34.00000	0,032	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,166.00000	3,225	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		9.00000	0,008	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,159.00000	4,219	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	0,002	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		44.00000	0,046	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,937.00000	7,879	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		73.00000	0,077	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,966.00000	5,910	33.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		128.00000	0,135	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,021.00000	3,968	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		263.00000	0,277	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,156.00000	2,110	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		706.00000	0,742	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		599.00000	0,575	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,277.00000	1,329	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		170.00000	0,162	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,143.00000	2,202	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		36.00000	0,035	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,116.00000	3,176	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		9.00000	0,009	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,109.00000	4,169	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		749.00000	0,787	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		542.00000	0,520	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		43.00000	0,046	35.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		7,986.00000	7,929	35.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		72.00000	0,076	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,015.00000	5,959	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		126.00000	0,133	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,069.00000	4,016	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		258.00000	0,272	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,201.00000	2,155	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		685.00000	0,720	20.45	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		628.00000	0,603	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,238.00000	1,290	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		181.00000	0,173	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,096.00000	2,154	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		39.00000	0,037	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,067.00000	3,126	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		10.00000	0,009	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,060.00000	4,120	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		43.00000	0,045	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,036.00000	7,978	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		71.00000	0,075	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,064.00000	6,008	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		124.00000	0,131	30.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,117.00000	4,064	30.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		253.00000	0,267	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,246.00000	2,200	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		665.00000	0,699	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		658.00000	0,632	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,201.00000	1,251	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		194.00000	0,184	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		2,048.00000	2,106	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		41.00000	0,039	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		3,017.00000	3,077	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		10.00000	0,010	22.64	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	4.20	Call		4,010.00000	4,070	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		42.00000	0,044	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,085.00000	8,027	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		70.00000	0,074	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,113.00000	6,057	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		122.00000	0,129	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,165.00000	4,112	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		247.00000	0,261	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,290.00000	2,244	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		646.00000	0,680	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		689.00000	0,663	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,167.00000	1,217	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		210.00000	0,200	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		2,002.00000	2,060	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		45.00000	0,043	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,968.00000	3,028	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		11.00000	0,011	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,960.00000	4,020	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	0,003	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		39.00000	0,041	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,282.00000	8,224	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		66.00000	0,070	33.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,309.00000	6,253	33.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		115.00000	0,121	30.45	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	13/12/2010	Foreign Exchange Future	12.45	Put		4,358.00000	4,304	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		227.00000	0,240	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,470.00000	2,423	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		578.00000	0,609	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		821.00000	0,792	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		1,039.00000	1,086	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		282.00000	0,269	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,821.00000	1,878	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		64.00000	0,061	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,772.00000	2,831	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		15.00000	0,014	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,761.00000	3,821	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		4.00000	0,004	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		39.00000	0,042	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,232.00000	8,175	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		67.00000	0,071	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,260.00000	6,204	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		116.00000	0,123	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,309.00000	4,256	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		232.00000	0,245	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,425.00000	2,378	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		594.00000	0,626	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		787.00000	0,759	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		1,069.00000	1,117	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		262.00000	0,250	18.98	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	13/12/2010	Foreign Exchange Future	6.40	Call		1,866.00000	1,923	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		59.00000	0,056	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,821.00000	2,880	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		14.00000	0,013	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,811.00000	3,871	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,004	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		533.00000	0,561	21.59	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		926.00000	0,894	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		38.00000	0,040	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,331.00000	8,273	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		65.00000	0,069	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,358.00000	6,302	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		113.00000	0,119	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,406.00000	4,352	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		223.00000	0,235	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,516.00000	2,468	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		562.00000	0,593	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		855.00000	0,826	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		1,009.00000	1,055	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		302.00000	0,288	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,777.00000	1,833	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		70.00000	0,066	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,723.00000	2,782	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		16.00000	0,015	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,712.00000	3,771	26.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,004	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		628.00000	0,661	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		721.00000	0,694	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		46.00000	0,049	35.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,689.00000	7,632	35.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		77.00000	0,081	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,720.00000	5,664	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		138.00000	0,145	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,781.00000	3,728	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		291.00000	0,307	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,934.00000	1,890	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		819.00000	0,860	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		462.00000	0,443	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,477.00000	1,531	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		120.00000	0,114	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,383.00000	2,442	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		26.00000	0,025	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,364.00000	3,424	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		7.00000	0,007	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,358.00000	4,418	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		46.00000	0,048	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,739.00000	7,681	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		76.00000	0,080	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,769.00000	5,713	32.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		136.00000	0,143	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,829.00000	3,776	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		285.00000	0,301	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,978.00000	1,934	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		795.00000	0,835	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		488.00000	0,468	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,436.00000	1,490	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		129.00000	0,123	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,335.00000	2,394	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		28.00000	0,027	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,315.00000	3,374	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,007	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,308.00000	4,368	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		41.00000	0,043	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,134.00000	8,076	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		69.00000	0,073	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,162.00000	6,106	33.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		120.00000	0,127	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,213.00000	4,160	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		242.00000	0,255	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,335.00000	2,288	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,133.00000	1,183	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		226.00000	0,216	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,957.00000	2,014	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		50.00000	0,047	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,919.00000	2,978	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		12.00000	0,011	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,911.00000	3,970	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,003	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		40.00000	0,043	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,183.00000	8,126	35.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		68.00000	0,072	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,211.00000	6,155	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		118.00000	0,125	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,261.00000	4,208	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		237.00000	0,250	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,380.00000	2,333	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		611.00000	0,643	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		754.00000	0,726	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,101.00000	1,150	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		244.00000	0,233	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,911.00000	1,968	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		54.00000	0,051	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,870.00000	2,929	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		13.00000	0,012	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,861.00000	3,921	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		56.00000	0,059	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,899.00000	6,842	34.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		95.00000	0,101	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,938.00000	4,884	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		180.00000	0,190	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,023.00000	2,973	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		421.00000	0,445	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,264.00000	1,228	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,157.00000	5,217	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,304.00000	1,267	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		411.00000	0,434	22.89	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.55800	12.55340		18.09	690,690.00	55	13,861.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,447.00000	9,442	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	31.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,448.00000	7,443	31.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		3.00000	0,003	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,450.00000	5,445	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		21.00000	0,020	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,468.00000	3,462	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		120.00000	0,118	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,567.00000	1,560	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		291.00000	0,288	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		738.00000	0,730	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		751.00000	0,750	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		198.00000	0,192	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,585.00000	1,588	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		32.00000	0,030	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,560.00000	2,564	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		7.00000	0,006	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,597.00000	9,592	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,598.00000	7,593	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		3.00000	0,003	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,600.00000	5,595	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		19.00000	0,017	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,616.00000	3,609	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		106.00000	0,104	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,703.00000	1,696	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		253.00000	0,250	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		850.00000	0,842	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		655.00000	0,653	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		252.00000	0,245	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,445.00000	1,447	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		42.00000	0,039	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,411.00000	2,415	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		8.00000	0,007	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,547.00000	9,542	32.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	32.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,548.00000	7,543	32.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		3.00000	0,003	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,550.00000	5,545	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		20.00000	0,018	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,567.00000	3,560	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		111.00000	0,109	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,658.00000	1,651	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		265.00000	0,262	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		812.00000	0,804	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		686.00000	0,684	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		233.00000	0,226	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,491.00000	1,494	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		38.00000	0,036	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,461.00000	2,465	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		8.00000	0,007	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,406.00000	3,410	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,002	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,947.00000	8,942	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	31.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,948.00000	6,943	31.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,797.00000	8,792	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	30.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,798.00000	6,793	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		6.00000	0,006	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,803.00000	4,798	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		37.00000	0,035	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,834.00000	2,827	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		211.00000	0,208	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,008.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		540.00000	0,537	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		337.00000	0,329	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,262.00000	1,263	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		59.00000	0,055	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,214.00000	2,217	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		11.00000	0,009	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,206.00000	3,211	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	0,003	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,647.00000	8,642	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,648.00000	6,643	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		7.00000	0,006	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,654.00000	4,648	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		43.00000	0,041	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,690.00000	2,683	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		242.00000	0,239	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		889.00000	0,881	20.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		625.00000	0,623	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		272.00000	0,265	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,399.00000	1,401	17.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		46.00000	0,043	17.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,362.00000	2,366	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		9.00000	0,008	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,356.00000	3,360	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,002	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,697.00000	8,692	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,698.00000	6,693	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		7.00000	0,006	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,704.00000	4,698	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		41.00000	0,039	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,738.00000	2,731	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		231.00000	0,228	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		928.00000	0,920	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		596.00000	0,593	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		293.00000	0,285	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,353.00000	1,355	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		50.00000	0,047	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,312.00000	2,316	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		9.00000	0,008	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,306.00000	3,310	25.25	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	9.25	Put		3.00000	0,002	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,847.00000	8,842	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	30.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,848.00000	6,843	30.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		6.00000	0,005	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,853.00000	4,847	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		36.00000	0,034	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,883.00000	2,876	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		202.00000	0,199	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,049.00000	1,041	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		514.00000	0,511	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		361.00000	0,353	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,217.00000	1,218	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		64.00000	0,060	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,164.00000	2,168	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		11.00000	0,010	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,156.00000	3,161	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	0,003	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,097.00000	9,092	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	31.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,098.00000	7,093	31.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,247.00000	9,242	32.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	31.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,248.00000	7,243	31.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,497.00000	9,492	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,498.00000	7,493	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		3.00000	0,003	28.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,500.00000	5,495	28.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		21.00000	0,019	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,518.00000	3,511	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		278.00000	0,275	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		775.00000	0,767	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		718.00000	0,717	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		215.00000	0,209	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,538.00000	1,541	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		35.00000	0,033	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,510.00000	2,514	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		7.00000	0,006	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,397.00000	9,392	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	31.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,398.00000	7,393	31.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,347.00000	9,342	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	31.74	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	19.90	Put		7,348.00000	7,343	31.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,297.00000	9,292	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,298.00000	7,293	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,197.00000	9,192	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,198.00000	7,193	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,047.00000	9,042	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,048.00000	7,043	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,997.00000	8,992	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,998.00000	6,993	31.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,897.00000	8,892	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,898.00000	6,893	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		5.00000	0,005	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,902.00000	4,897	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		34.00000	0,032	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,931.00000	2,924	25.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		193.00000	0,190	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,090.00000	1,082	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		488.00000	0,485	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		385.00000	0,377	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,173.00000	1,174	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		70.00000	0,066	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,115.00000	2,119	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		12.00000	0,011	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,107.00000	3,111	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,003	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,747.00000	8,742	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,748.00000	6,743	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		6.00000	0,006	28.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,753.00000	4,748	28.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		17.00000	0,015	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,764.00000	3,757	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		39.00000	0,037	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,786.00000	2,779	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		94.00000	0,092	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,841.00000	1,834	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		221.00000	0,218	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		968.00000	0,960	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		567.00000	0,565	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	15/03/2010	Foreign Exchange Future	12.30	Put		314.00000	0,307	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,307.00000	1,309	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		54.00000	0,051	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,263.00000	2,267	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		10.00000	0,009	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,256.00000	3,260	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,002	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		115.00000	0,113	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,612.00000	1,605	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		3.00000	0,003	28.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,350.00000	5,345	28.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		10.00000	0,009	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,357.00000	4,351	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		23.00000	0,022	26.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,370.00000	3,364	26.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		56.00000	0,054	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,403.00000	2,396	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		131.00000	0,128	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,478.00000	1,470	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		319.00000	0,316	19.31	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		666.00000	0,658	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		820.00000	0,819	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		167.00000	0,161	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,680.00000	1,683	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		27.00000	0,025	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,659.00000	2,663	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		6.00000	0,005	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		4.00000	0,004	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,101.00000	5,096	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		12.00000	0,011	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,109.00000	4,103	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		29.00000	0,027	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,126.00000	3,119	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		70.00000	0,068	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,167.00000	2,160	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		162.00000	0,159	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,259.00000	1,251	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		403.00000	0,400	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		500.00000	0,492	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,007.00000	1,007	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		104.00000	0,099	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,920.00000	1,923	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		17.00000	0,015	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,908.00000	2,912	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,004	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		4.00000	0,004	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,201.00000	5,196	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		11.00000	0,010	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,208.00000	4,202	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		26.00000	0,025	26.28	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,223.00000	3,217	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		64.00000	0,062	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,261.00000	2,254	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		148.00000	0,146	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,345.00000	1,338	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		367.00000	0,364	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		564.00000	0,556	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		930.00000	0,929	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		127.00000	0,121	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,823.00000	1,827	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		20.00000	0,019	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,808.00000	2,812	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		5.00000	0,004	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		5.00000	0,005	28.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,002.00000	4,997	28.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		14.00000	0,012	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,011.00000	4,004	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		31.00000	0,030	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,028.00000	3,022	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		77.00000	0,075	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,074.00000	2,067	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		177.00000	0,174	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,174.00000	1,166	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		442.00000	0,440	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		439.00000	0,432	18.24	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	11.55	Call		1,088.00000	1,088	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		85.00000	0,080	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,017.00000	2,021	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		14.00000	0,013	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,007.00000	3,011	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	0,003	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		4.00000	0,003	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,301.00000	5,295	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		10.00000	0,009	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,307.00000	4,301	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		24.00000	0,023	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,321.00000	3,315	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		59.00000	0,057	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,356.00000	2,349	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		136.00000	0,134	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,433.00000	1,426	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		335.00000	0,331	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		632.00000	0,623	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		856.00000	0,855	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		153.00000	0,147	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,728.00000	1,731	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		25.00000	0,023	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,709.00000	2,713	22.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		6.00000	0,005	22.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		3.00000	0,003	28.89	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	17.95	Put		5,400.00000	5,395	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		9.00000	0,008	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,406.00000	4,400	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		22.00000	0,021	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,419.00000	3,413	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		53.00000	0,051	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,450.00000	2,443	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		125.00000	0,123	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,522.00000	1,515	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		305.00000	0,302	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		702.00000	0,694	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		785.00000	0,784	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		182.00000	0,176	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,632.00000	1,635	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		29.00000	0,027	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,610.00000	2,614	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		7.00000	0,006	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		4.00000	0,004	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,251.00000	5,246	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		11.00000	0,010	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,258.00000	4,252	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		25.00000	0,024	26.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,272.00000	3,266	26.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		61.00000	0,059	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,308.00000	2,301	24.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		142.00000	0,140	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,389.00000	1,382	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		351.00000	0,347	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		598.00000	0,589	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		892.00000	0,892	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		139.00000	0,134	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,775.00000	1,778	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		22.00000	0,020	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,758.00000	2,763	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		5.00000	0,005	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		4.00000	0,004	28.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,151.00000	5,146	28.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		12.00000	0,011	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,159.00000	4,153	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		28.00000	0,026	26.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,175.00000	3,168	26.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		67.00000	0,065	24.52	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,214.00000	2,207	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		155.00000	0,152	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,302.00000	1,294	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		385.00000	0,382	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		532.00000	0,524	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		968.00000	0,968	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		115.00000	0,110	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,872.00000	1,875	19.15	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	10.70	Put		19.00000	0,017	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,858.00000	2,862	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	0,004	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		5.00000	0,004	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,052.00000	5,046	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		13.00000	0,012	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,060.00000	4,054	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		30.00000	0,028	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,077.00000	3,070	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		74.00000	0,072	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,121.00000	2,114	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		169.00000	0,166	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,216.00000	1,208	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		422.00000	0,419	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		469.00000	0,461	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,047.00000	1,047	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		94.00000	0,089	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,968.00000	1,972	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		15.00000	0,014	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,957.00000	2,962	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		4.00000	0,004	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		5.00000	0,005	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,952.00000	4,947	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		14.00000	0,013	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,961.00000	3,955	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		33.00000	0,031	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,980.00000	2,973	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		81.00000	0,079	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,028.00000	2,021	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		464.00000	0,461	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		411.00000	0,403	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,129.00000	1,130	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		76.00000	0,072	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,066.00000	2,069	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		13.00000	0,011	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,057.00000	3,061	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,003	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		185.00000	0,182	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,132.00000	1,124	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,048.00000	8,043	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,002	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,049.00000	6,044	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,955.00000	3,959	28.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,001	28.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,948.00000	7,943	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,949.00000	5,944	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,054.00000	4,059	28.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,998.00000	7,993	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,002	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,999.00000	5,994	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,004.00000	4,009	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,247.00000	8,242	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,249.00000	6,244	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,755.00000	3,759	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,001	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,347.00000	8,342	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,001	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,348.00000	6,343	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,655.00000	3,659	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,001	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,297.00000	8,292	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,001	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,299.00000	6,293	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,705.00000	3,709	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,001	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,397.00000	8,392	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,001	30.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,398.00000	6,393	30.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,605.00000	3,610	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,547.00000	8,542	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,548.00000	6,543	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		8.00000	0,007	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,555.00000	4,549	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		47.00000	0,045	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,594.00000	2,587	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,455.00000	3,460	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,002	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,597.00000	8,592	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,598.00000	6,593	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		7.00000	0,007	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,604.00000	4,599	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		45.00000	0,043	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,642.00000	2,635	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.75	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,497.00000	8,492	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,001	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,498.00000	6,493	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		8.00000	0,007	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,505.00000	4,499	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		49.00000	0,047	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,546.00000	2,539	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,505.00000	3,510	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,002	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,798.00000	7,793	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		2.00000	0,002	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,799.00000	5,794	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		16.00000	0,015	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,813.00000	3,807	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		91.00000	0,089	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,888.00000	1,881	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,204.00000	4,209	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,604.00000	4,608	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,555.00000	3,560	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,554.00000	4,558	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	28.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,704.00000	4,708	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,504.00000	4,508	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,098.00000	8,092	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,002	29.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,099.00000	6,094	29.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,905.00000	3,909	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,001	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,404.00000	4,408	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	32.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,648.00000	7,643	32.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		3.00000	0,002	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,650.00000	5,644	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		18.00000	0,017	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,665.00000	3,659	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		102.00000	0,100	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,749.00000	1,742	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,354.00000	4,358	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	32.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,898.00000	7,893	32.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,002	29.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,899.00000	5,894	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		15.00000	0,013	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,912.00000	3,905	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		84.00000	0,082	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,981.00000	1,974	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,104.00000	4,109	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,147.00000	8,142	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,149.00000	6,144	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,855.00000	3,859	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,001	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	32.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,848.00000	7,843	32.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,002	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,849.00000	5,844	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		16.00000	0,014	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,863.00000	3,856	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		87.00000	0,085	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,934.00000	1,927	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,154.00000	4,159	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	32.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,197.00000	8,192	32.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,199.00000	6,194	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,805.00000	3,809	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,001	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.77050	12.76400		18.32	0.00	0	12,130.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,288.00000	9,282	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		10.00000	0,010	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,296.00000	7,290	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,588.00000	9,582	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,008	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,594.00000	7,588	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,088.00000	9,082	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		12.00000	0,011	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,098.00000	7,091	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		43.00000	0,042	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,129.00000	5,122	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		117.00000	0,117	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,203.00000	3,197	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,939.00000	8,933	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		13.00000	0,013	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,949.00000	6,943	27.89	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	14/06/2010	Foreign Exchange Future	17.70	Call		46.00000	0,046	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,982.00000	4,976	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		127.00000	0,126	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,063.00000	3,056	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,839.00000	8,833	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		14.00000	0,014	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,850.00000	6,844	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		394.00000	0,394	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,230.00000	1,224	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		724.00000	0,724	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		560.00000	0,554	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,201.00000	2,206	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		37.00000	0,036	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,178.00000	3,184	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		14.00000	0,014	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,003	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,639.00000	8,633	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		17.00000	0,016	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,653.00000	6,646	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,689.00000	8,683	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		16.00000	0,016	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,702.00000	6,696	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		797.00000	0,798	18.00	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		483.00000	0,478	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,452.00000	1,455	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		138.00000	0,135	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,346.00000	2,351	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		32.00000	0,031	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,326.00000	3,332	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		12.00000	0,012	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,138.00000	9,132	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		42.00000	0,041	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,178.00000	5,171	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		115.00000	0,114	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,251.00000	3,244	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,338.00000	9,332	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		10.00000	0,009	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,346.00000	7,339	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		38.00000	0,037	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,374.00000	5,367	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,488.00000	9,482	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		8.00000	0,008	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,494.00000	7,488	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		905.00000	0,906	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		391.00000	0,386	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,617.00000	1,621	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		103.00000	0,101	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,540.00000	2,546	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		26.00000	0,026	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,538.00000	9,532	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		8.00000	0,008	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,544.00000	7,538	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,575.00000	1,579	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		111.00000	0,109	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,492.00000	2,497	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		28.00000	0,027	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,438.00000	9,432	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		9.00000	0,009	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,445.00000	7,439	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		281.00000	0,280	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,717.00000	1,710	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		500.00000	0,500	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		936.00000	0,930	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		934.00000	0,935	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		370.00000	0,365	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,659.00000	1,663	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		95.00000	0,093	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,589.00000	2,595	18.67	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	10.20	Put		25.00000	0,025	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,388.00000	9,382	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		37.00000	0,036	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,423.00000	5,416	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		102.00000	0,101	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,488.00000	3,481	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,238.00000	9,232	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		10.00000	0,010	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,246.00000	7,240	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,188.00000	9,182	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		11.00000	0,011	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,197.00000	7,191	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		41.00000	0,040	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,227.00000	5,220	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		112.00000	0,111	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,298.00000	3,291	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		2.00000	0,002	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,038.00000	9,032	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		12.00000	0,012	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,048.00000	7,042	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		44.00000	0,043	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,080.00000	5,073	27.16	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		120.00000	0,120	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,156.00000	3,150	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,188.00000	1,190	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		224.00000	0,220	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,013.00000	2,017	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		49.00000	0,047	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,981.00000	2,987	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		17.00000	0,017	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,989.00000	8,983	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		13.00000	0,012	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,999.00000	6,992	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,889.00000	8,883	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		14.00000	0,013	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,900.00000	6,893	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		383.00000	0,383	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,269.00000	1,263	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,296.00000	1,299	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		182.00000	0,179	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,153.00000	2,158	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		39.00000	0,038	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,789.00000	8,783	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		15.00000	0,014	27.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,801.00000	6,794	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		39.00000	0,038	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,325.00000	5,318	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		65.00000	0,065	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,351.00000	4,345	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		107.00000	0,106	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,393.00000	3,386	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		178.00000	0,177	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,464.00000	2,457	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		406.00000	0,406	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,192.00000	1,186	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		748.00000	0,748	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		534.00000	0,528	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,373.00000	1,376	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		159.00000	0,156	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,249.00000	2,254	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		35.00000	0,034	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,228.00000	3,234	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		14.00000	0,014	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		273.00000	0,273	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,759.00000	1,753	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		30.00000	0,029	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,866.00000	5,859	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		83.00000	0,082	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,919.00000	3,912	25.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		133.00000	0,133	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,969.00000	2,963	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		993.00000	0,994	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		329.00000	0,324	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,745.00000	1,749	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		81.00000	0,079	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		31.00000	0,030	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,767.00000	5,760	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		564.00000	0,564	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		800.00000	0,794	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,055.00000	1,057	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		291.00000	0,287	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,833.00000	1,837	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		69.00000	0,067	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,785.00000	2,790	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		21.00000	0,020	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		36.00000	0,035	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,472.00000	5,465	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		60.00000	0,060	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,496.00000	4,490	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		99.00000	0,099	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,535.00000	3,529	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		164.00000	0,164	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,600.00000	2,594	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		372.00000	0,372	20.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,308.00000	1,302	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		678.00000	0,678	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		614.00000	0,608	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,258.00000	1,261	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		194.00000	0,191	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,104.00000	2,109	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		40.00000	0,039	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,080.00000	3,086	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		16.00000	0,016	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,154.00000	1,156	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		240.00000	0,236	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,967.00000	1,972	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		53.00000	0,052	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,932.00000	2,938	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		18.00000	0,018	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		48.00000	0,047	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,934.00000	4,927	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		81.00000	0,080	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,967.00000	3,960	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		515.00000	0,515	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		901.00000	0,895	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		963.00000	0,964	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		349.00000	0,344	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,638.00000	2,643	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		24.00000	0,023	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		30.00000	0,030	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,816.00000	5,810	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		84.00000	0,084	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,870.00000	3,864	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		137.00000	0,136	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,923.00000	2,916	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		305.00000	0,305	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,591.00000	1,585	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		547.00000	0,547	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		833.00000	0,827	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,024.00000	1,025	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		310.00000	0,305	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,789.00000	1,793	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		75.00000	0,073	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,736.00000	2,741	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		22.00000	0,021	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		32.00000	0,031	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,718.00000	5,711	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		53.00000	0,052	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,739.00000	4,732	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		88.00000	0,088	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,774.00000	3,768	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		144.00000	0,143	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,830.00000	2,823	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		582.00000	0,582	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		768.00000	0,762	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,087.00000	1,089	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		273.00000	0,269	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,877.00000	1,882	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		63.00000	0,062	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,834.00000	2,840	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		20.00000	0,020	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		600.00000	0,600	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		736.00000	0,730	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,120.00000	1,122	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		256.00000	0,252	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,883.00000	2,889	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		19.00000	0,019	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		35.00000	0,034	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,521.00000	5,514	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		59.00000	0,058	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,545.00000	4,538	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		97.00000	0,096	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,583.00000	3,576	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		160.00000	0,159	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,646.00000	2,639	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		657.00000	0,658	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		643.00000	0,638	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,223.00000	1,225	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		209.00000	0,205	17.10	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	10.75	Call		2,058.00000	2,063	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		44.00000	0,043	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,030.00000	3,036	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		16.00000	0,016	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		362.00000	0,361	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,348.00000	1,341	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		40.00000	0,039	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,276.00000	5,269	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		67.00000	0,067	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,303.00000	4,297	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		109.00000	0,109	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,345.00000	3,339	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		183.00000	0,182	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,419.00000	2,412	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		431.00000	0,430	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,117.00000	1,110	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		45.00000	0,044	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,031.00000	5,024	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		77.00000	0,076	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,063.00000	4,056	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		123.00000	0,123	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,109.00000	3,103	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		210.00000	0,209	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,196.00000	2,189	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		485.00000	0,485	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		971.00000	0,965	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		50.00000	0,049	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,836.00000	4,829	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,534.00000	1,537	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		120.00000	0,117	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,443.00000	2,448	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		29.00000	0,028	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,425.00000	3,431	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		11.00000	0,011	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		54.00000	0,054	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,690.00000	4,684	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		90.00000	0,090	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,726.00000	3,720	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		252.00000	0,252	22.02	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,888.00000	1,882	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,493.00000	1,496	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		129.00000	0,126	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,394.00000	2,400	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		30.00000	0,030	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		86.00000	0,086	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,822.00000	3,816	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		140.00000	0,140	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,876.00000	2,870	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		239.00000	0,239	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,975.00000	1,969	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	13.50	Call		418.00000	0,418	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,154.00000	1,148	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		772.00000	0,773	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		508.00000	0,503	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,412.00000	1,415	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		148.00000	0,145	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,297.00000	2,303	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		33.00000	0,033	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,277.00000	3,283	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		13.00000	0,013	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		11.00000	0,011	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,147.00000	7,141	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		33.00000	0,032	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,669.00000	5,662	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		71.00000	0,070	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,207.00000	4,200	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		148.00000	0,147	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,784.00000	2,777	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		332.00000	0,331	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,468.00000	1,461	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		823.00000	0,824	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		459.00000	0,454	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,922.00000	1,927	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		58.00000	0,057	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,376.00000	3,382	21.45	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	14/06/2010	Foreign Exchange Future	9.40	Put		12.00000	0,012	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,865.00000	4,871	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		314.00000	0,313	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,550.00000	1,543	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,009	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,395.00000	7,389	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		29.00000	0,028	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,915.00000	5,908	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		62.00000	0,061	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,448.00000	4,441	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		130.00000	0,129	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,016.00000	3,009	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		289.00000	0,288	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,675.00000	1,668	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		700.00000	0,701	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		586.00000	0,581	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,702.00000	1,706	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		88.00000	0,086	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,129.00000	3,135	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		15.00000	0,015	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,616.00000	4,622	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		6.00000	0,006	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,842.00000	7,836	27.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		21.00000	0,020	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,357.00000	6,350	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		49.00000	0,048	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,885.00000	4,878	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		104.00000	0,104	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,440.00000	3,434	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		227.00000	0,227	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,063.00000	2,057	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		531.00000	0,531	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		867.00000	0,861	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,334.00000	1,337	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		170.00000	0,167	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,687.00000	2,692	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		23.00000	0,022	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,169.00000	4,175	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	0,005	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		34.00000	0,034	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,570.00000	5,564	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		57.00000	0,057	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,593.00000	4,587	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		95.00000	0,094	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,631.00000	3,624	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		156.00000	0,155	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,692.00000	2,685	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		266.00000	0,266	21.80	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	14/06/2010	Foreign Exchange Future	14.30	Put		1,802.00000	1,796	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		351.00000	0,351	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,387.00000	1,381	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		471.00000	0,471	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,007.00000	1,001	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		638.00000	0,638	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		674.00000	0,668	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		877.00000	0,878	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		413.00000	0,408	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		297.00000	0,296	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,633.00000	1,626	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		33.00000	0,033	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,619.00000	5,613	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		56.00000	0,055	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,642.00000	4,635	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		93.00000	0,092	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,679.00000	3,672	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		152.00000	0,151	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,738.00000	2,731	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		342.00000	0,341	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,428.00000	1,421	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		457.00000	0,457	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,043.00000	1,037	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		618.00000	0,619	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		704.00000	0,699	18.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		850.00000	0,851	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		436.00000	0,431	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		323.00000	0,322	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,509.00000	1,502	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		51.00000	0,051	26.87	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,787.00000	4,781	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		444.00000	0,443	19.84	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,080.00000	1,073	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		259.00000	0,259	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,845.00000	1,839	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		5.00000	0,005	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,041.00000	8,035	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		26.00000	0,026	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,062.00000	6,056	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		75.00000	0,074	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,111.00000	4,104	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		204.00000	0,204	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,240.00000	2,234	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,971.00000	3,977	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	0,007	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,942.00000	7,936	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		28.00000	0,027	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,964.00000	5,957	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		79.00000	0,079	26.08	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	16.70	Put		4,015.00000	4,009	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		216.00000	0,215	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,152.00000	2,145	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,070.00000	4,076	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	0,006	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		6.00000	0,006	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,992.00000	7,986	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		27.00000	0,026	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,013.00000	6,006	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,021.00000	4,027	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,007	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		5.00000	0,005	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,241.00000	8,235	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		22.00000	0,022	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,258.00000	6,252	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,772.00000	3,778	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	0,008	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		4.00000	0,004	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,340.00000	8,334	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		64.00000	0,063	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,400.00000	4,393	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		173.00000	0,173	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,509.00000	2,503	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,673.00000	3,679	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		9.00000	0,009	22.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,004	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,290.00000	8,284	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		22.00000	0,021	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,308.00000	6,301	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,723.00000	3,729	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		9.00000	0,009	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,390.00000	8,384	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		20.00000	0,020	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,406.00000	6,400	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		169.00000	0,168	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,555.00000	2,548	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,623.00000	3,630	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		9.00000	0,010	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,540.00000	8,534	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		18.00000	0,017	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,554.00000	6,547	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,475.00000	3,481	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		11.00000	0,011	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,004	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,590.00000	8,584	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		17.00000	0,017	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,603.00000	6,597	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	27.73	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	21.25	Put		8,490.00000	8,484	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		19.00000	0,018	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,505.00000	6,498	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,524.00000	3,530	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		10.00000	0,010	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		7.00000	0,007	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,793.00000	7,787	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		233.00000	0,233	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,019.00000	2,013	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,219.00000	4,225	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,005	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,574.00000	3,580	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		10.00000	0,010	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,566.00000	4,572	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,715.00000	4,722	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,002	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,516.00000	4,523	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	0,003	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		5.00000	0,005	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,091.00000	8,085	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		25.00000	0,025	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,111.00000	6,105	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		73.00000	0,072	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,159.00000	4,152	26.23	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	14.85	Call		199.00000	0,198	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,285.00000	2,278	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,921.00000	3,927	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	0,007	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		6.00000	0,006	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,892.00000	7,886	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		221.00000	0,221	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,107.00000	2,101	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,120.00000	4,126	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,006	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,417.00000	4,423	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		7.00000	0,007	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,643.00000	7,637	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,367.00000	4,374	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	0,004	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,141.00000	8,135	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		24.00000	0,024	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,160.00000	6,154	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		193.00000	0,193	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,329.00000	2,323	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,872.00000	3,878	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,008	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	27.73	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	21.50	Put		8,739.00000	8,733	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		15.00000	0,015	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,751.00000	6,745	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,191.00000	8,185	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		23.00000	0,023	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,209.00000	6,203	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		69.00000	0,068	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,255.00000	4,248	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		188.00000	0,187	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,374.00000	2,367	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,822.00000	3,828	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	0,008	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,440.00000	8,434	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		19.00000	0,019	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,455.00000	6,449	27.97	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.97960	12.97340		18.28	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		915.00000	0,917	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		672.00000	0,667	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		889.00000	0,891	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		696.00000	0,691	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		941.00000	0,943	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		648.00000	0,643	18.00	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			0.08560	0.08590		24.19	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		748.00000	0,007	24.19	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		158.00000	0,002	24.19	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		296.00000	0,003	28.23	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		706.00000	0,007	28.23	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,602.00000	0,016	23.35	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		12.00000	0,000	23.35	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08720	0.08750		28.30	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,008.00000	0,010	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		258.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		568.00000	0,006	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		818.00000	0,008	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,781.00000	0,018	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		31.00000	0,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.22290	11.18590		17.75	2,278,248.70	203	21,333.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,464.00000	8,427	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	30.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,465.00000	6,428	30.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		7.00000	0,008	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,471.00000	4,435	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		40.00000	0,042	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,504.00000	2,469	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		232.00000	0,244	19.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		696.00000	0,671	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		693.00000	0,722	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		157.00000	0,149	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,557.00000	1,592	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		21.00000	0,019	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,539.00000	2,576	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		3.00000	0,003	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,537.00000	3,574	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,714.00000	8,677	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	31.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,715.00000	6,678	31.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,814.00000	8,777	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,001	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,814.00000	6,778	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,564.00000	8,527	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,565.00000	6,528	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		95.00000	0,099	23.09	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,509.00000	1,476	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,364.00000	8,327	33.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	30.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,365.00000	6,328	30.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		8.00000	0,009	30.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,372.00000	4,336	30.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		43.00000	0,045	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,407.00000	2,372	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		258.00000	0,270	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		622.00000	0,597	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		766.00000	0,795	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		130.00000	0,122	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,653.00000	1,689	19.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		17.00000	0,016	19.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,639.00000	2,676	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,637.00000	3,674	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,214.00000	8,177	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	30.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,215.00000	6,178	30.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		10.00000	0,010	30.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,224.00000	4,187	30.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		49.00000	0,051	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,263.00000	2,228	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		302.00000	0,316	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		516.00000	0,493	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		882.00000	0,912	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		96.00000	0,089	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,799.00000	1,834	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		13.00000	0,011	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,788.00000	2,825	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,002	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,786.00000	3,823	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,264.00000	8,227	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	30.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,265.00000	6,228	30.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		9.00000	0,010	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,273.00000	4,237	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		47.00000	0,049	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,311.00000	2,276	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		286.00000	0,300	18.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		550.00000	0,527	18.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		842.00000	0,872	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		106.00000	0,099	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,750.00000	1,786	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		14.00000	0,013	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,738.00000	2,775	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,002	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
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,736.00000	3,773	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,614.00000	8,577	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,615.00000	6,578	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,864.00000	8,827	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,864.00000	6,827	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,914.00000	8,877	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,914.00000	6,877	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,764.00000	8,727	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,001	31.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,764.00000	6,728	31.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,664.00000	8,627	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,665.00000	6,628	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,514.00000	8,477	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	31.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,515.00000	6,478	31.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,414.00000	8,377	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	30.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,415.00000	6,378	30.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		7.00000	0,008	30.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,421.00000	4,385	30.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		41.00000	0,043	26.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,455.00000	2,420	26.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		245.00000	0,256	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		659.00000	0,633	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		729.00000	0,758	17.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		143.00000	0,135	17.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,605.00000	1,640	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		19.00000	0,017	19.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,589.00000	2,626	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,003	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,587.00000	3,624	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,314.00000	8,277	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	30.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,315.00000	6,278	30.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,164.00000	8,127	33.72	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	30.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,165.00000	6,128	30.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		10.00000	0,011	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,174.00000	4,138	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		23.00000	0,024	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,187.00000	3,151	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		51.00000	0,054	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,215.00000	2,181	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		118.00000	0,123	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,282.00000	1,250	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		318.00000	0,333	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		482.00000	0,460	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		922.00000	0,952	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		86.00000	0,079	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,848.00000	1,883	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,010	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,838.00000	2,875	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,836.00000	3,873	29.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	29.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		8.00000	0,009	30.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,322.00000	4,286	30.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		21.00000	0,021	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,335.00000	3,298	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		45.00000	0,047	26.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,359.00000	2,324	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		103.00000	0,108	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,417.00000	1,385	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		271.00000	0,284	18.89	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		585.00000	0,561	18.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		804.00000	0,833	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		118.00000	0,110	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,702.00000	1,737	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		16.00000	0,014	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,689.00000	2,725	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,002	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,686.00000	3,723	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		6.00000	0,007	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,520.00000	4,484	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		18.00000	0,019	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,532.00000	3,496	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		38.00000	0,040	26.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,552.00000	2,517	26.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		87.00000	0,091	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,601.00000	1,568	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		221.00000	0,231	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		735.00000	0,708	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		658.00000	0,686	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		172.00000	0,163	17.61	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	9.70	Call		1,509.00000	1,544	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		23.00000	0,021	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,490.00000	2,526	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,003	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,487.00000	3,524	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		6.00000	0,007	30.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,570.00000	4,534	30.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		18.00000	0,018	29.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,582.00000	3,545	29.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		36.00000	0,038	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,600.00000	2,565	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		83.00000	0,087	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,647.00000	1,614	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		210.00000	0,220	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		774.00000	0,747	19.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		624.00000	0,652	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		188.00000	0,179	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,461.00000	1,496	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		25.00000	0,023	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,440.00000	2,477	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,004	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,437.00000	3,474	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		5.00000	0,005	30.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,769.00000	4,732	30.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		16.00000	0,016	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,780.00000	3,743	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		31.00000	0,033	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,795.00000	2,760	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		71.00000	0,074	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,835.00000	1,801	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		172.00000	0,180	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		936.00000	0,907	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		498.00000	0,525	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		262.00000	0,252	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,273.00000	1,308	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		37.00000	0,035	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,242.00000	2,278	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,005	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,237.00000	3,274	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		4.00000	0,005	30.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,818.00000	4,782	30.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		15.00000	0,015	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,829.00000	3,792	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		30.00000	0,031	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,844.00000	2,808	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		69.00000	0,071	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,883.00000	1,848	24.62	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	12.00	Call		164.00000	0,171	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		978.00000	0,948	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		469.00000	0,496	17.69	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		283.00000	0,273	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,226.00000	1,261	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		40.00000	0,038	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,192.00000	2,228	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,005	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,187.00000	3,224	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		5.00000	0,006	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,669.00000	4,633	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		17.00000	0,017	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,681.00000	3,644	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		34.00000	0,035	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,698.00000	2,662	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		77.00000	0,080	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,741.00000	1,707	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		190.00000	0,199	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		854.00000	0,826	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		559.00000	0,586	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		223.00000	0,213	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,367.00000	1,401	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		31.00000	0,028	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,341.00000	2,377	22.04	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	8.85	Put		5.00000	0,004	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,337.00000	3,374	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		6.00000	0,006	30.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,620.00000	4,583	30.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		17.00000	0,017	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,631.00000	3,594	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		35.00000	0,037	27.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,649.00000	2,614	27.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		80.00000	0,084	23.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,694.00000	1,661	23.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		199.00000	0,209	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		813.00000	0,786	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		591.00000	0,619	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		205.00000	0,196	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,414.00000	1,449	18.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		28.00000	0,026	18.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,390.00000	2,427	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		4.00000	0,004	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,387.00000	3,424	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		5.00000	0,005	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,719.00000	4,682	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		16.00000	0,016	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,730.00000	3,693	29.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		32.00000	0,034	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,746.00000	2,711	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		74.00000	0,077	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,788.00000	1,754	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		181.00000	0,189	20.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		895.00000	0,866	20.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		528.00000	0,555	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		242.00000	0,232	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,320.00000	1,354	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		34.00000	0,031	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,291.00000	2,328	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,005	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,287.00000	3,324	26.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	26.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		4.00000	0,004	30.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,968.00000	4,931	30.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		13.00000	0,014	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,977.00000	3,941	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		27.00000	0,028	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,991.00000	2,955	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		61.00000	0,064	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,025.00000	1,991	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		142.00000	0,148	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,106.00000	1,075	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		393.00000	0,415	17.73	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	11.15	Put		357.00000	0,342	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,091.00000	1,124	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		55.00000	0,051	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,044.00000	2,080	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,007	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,037.00000	3,074	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		4.00000	0,004	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,868.00000	4,831	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		15.00000	0,015	30.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,879.00000	3,842	30.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		29.00000	0,030	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,893.00000	2,857	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		66.00000	0,069	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,930.00000	1,896	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		156.00000	0,163	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,020.00000	0,990	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		441.00000	0,468	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		305.00000	0,295	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,180.00000	1,215	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		44.00000	0,042	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,143.00000	2,179	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,006	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,137.00000	3,174	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	25.81	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		4.00000	0,004	30.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,918.00000	4,881	30.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		14.00000	0,014	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,928.00000	3,891	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		28.00000	0,029	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,942.00000	2,906	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		64.00000	0,066	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,978.00000	1,943	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		414.00000	0,441	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		328.00000	0,318	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,134.00000	1,169	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		48.00000	0,046	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,093.00000	2,129	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,006	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,087.00000	3,124	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,001	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		3.00000	0,004	30.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,017.00000	4,981	30.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		12.00000	0,014	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,026.00000	3,991	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		26.00000	0,027	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,040.00000	3,004	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		58.00000	0,061	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,072.00000	2,038	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		135.00000	0,142	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,149.00000	1,119	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		373.00000	0,390	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		387.00000	0,367	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,048.00000	1,079	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		62.00000	0,056	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,995.00000	2,030	20.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		9.00000	0,007	20.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,988.00000	3,024	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,001	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		3.00000	0,003	30.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,067.00000	5,030	30.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		12.00000	0,013	30.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,076.00000	4,040	30.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		25.00000	0,026	28.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,089.00000	3,053	28.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		56.00000	0,059	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,120.00000	2,086	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		129.00000	0,135	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,193.00000	1,162	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		353.00000	0,370	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		417.00000	0,397	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,005.00000	1,036	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		69.00000	0,063	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,946.00000	1,981	20.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,008	20.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,938.00000	2,975	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		149.00000	0,156	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,063.00000	1,033	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,964.00000	7,927	33.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,965.00000	5,928	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,036.00000	4,073	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,114.00000	8,077	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	30.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,115.00000	6,078	30.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		11.00000	0,012	30.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,125.00000	4,089	30.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		53.00000	0,056	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,167.00000	2,133	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		335.00000	0,351	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		449.00000	0,428	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		963.00000	0,994	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		77.00000	0,071	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,897.00000	1,932	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,009	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,888.00000	2,925	24.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,886.00000	3,923	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,064.00000	8,027	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,065.00000	6,028	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,936.00000	3,973	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,914.00000	7,877	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,915.00000	5,878	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,086.00000	4,123	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,014.00000	7,977	33.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,015.00000	5,978	30.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,986.00000	4,023	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.41450	11.37530		17.88	2,511,190.00	220	12,114.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		343.00000	0,356	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,068.00000	1,042	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		391.00000	0,406	19.27	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	11.90	Put		916.00000	0,892	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		366.00000	0,380	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		991.00000	0,966	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		8.00000	0,009	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,933.00000	7,895	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		29.00000	0,031	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,954.00000	5,917	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		67.00000	0,070	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,992.00000	3,956	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		172.00000	0,178	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,097.00000	2,064	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		588.00000	0,614	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		513.00000	0,500	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,210.00000	1,245	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		135.00000	0,131	16.84	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,102.00000	2,142	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		27.00000	0,028	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,085.00000	3,123	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,009	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,078.00000	4,117	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,003	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		7.00000	0,007	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,232.00000	8,193	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		24.00000	0,026	31.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,249.00000	6,212	31.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		58.00000	0,061	28.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,283.00000	4,247	28.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		146.00000	0,152	23.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,371.00000	2,338	23.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		478.00000	0,496	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		703.00000	0,682	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		992.00000	1,020	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		217.00000	0,206	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,821.00000	1,858	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		46.00000	0,044	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,788.00000	2,827	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		13.00000	0,013	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,779.00000	3,818	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		6.00000	0,007	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,331.00000	8,293	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		23.00000	0,024	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,348.00000	6,310	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		56.00000	0,058	28.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,381.00000	4,344	28.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		138.00000	0,144	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,463.00000	2,430	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		447.00000	0,463	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		772.00000	0,749	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		925.00000	0,953	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	10.70	Put		250.00000	0,239	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,729.00000	1,766	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		54.00000	0,052	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,690.00000	2,728	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,014	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,680.00000	3,719	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		8.00000	0,009	31.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,983.00000	7,945	31.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		29.00000	0,030	31.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,004.00000	5,966	31.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		66.00000	0,069	27.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,041.00000	4,005	27.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		167.00000	0,174	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,142.00000	2,110	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		568.00000	0,591	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		543.00000	0,527	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,172.00000	1,204	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		147.00000	0,140	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,055.00000	2,094	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		30.00000	0,030	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,035.00000	3,074	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,010	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,028.00000	4,067	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		8.00000	0,008	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,033.00000	7,994	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		28.00000	0,030	31.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,053.00000	6,016	31.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		64.00000	0,067	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,089.00000	4,053	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		162.00000	0,170	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,187.00000	2,156	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		549.00000	0,569	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		574.00000	0,555	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,134.00000	1,164	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		159.00000	0,150	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,007.00000	2,045	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		32.00000	0,031	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,986.00000	3,024	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,010	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,978.00000	4,017	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		7.00000	0,008	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,182.00000	8,144	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		25.00000	0,027	31.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,200.00000	6,163	31.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		60.00000	0,063	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,235.00000	4,199	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		150.00000	0,156	23.80	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	14/06/2010	Foreign Exchange Future	13.55	Put		2,325.00000	2,292	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		495.00000	0,513	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		670.00000	0,649	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,026.00000	1,055	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		201.00000	0,191	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,867.00000	1,905	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		42.00000	0,041	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,837.00000	2,876	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,012	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,829.00000	3,868	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		7.00000	0,008	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,082.00000	8,044	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		27.00000	0,029	31.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,102.00000	6,065	31.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		63.00000	0,066	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,138.00000	4,102	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		158.00000	0,165	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,233.00000	2,201	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		530.00000	0,549	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		605.00000	0,585	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,098.00000	1,127	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		173.00000	0,163	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,960.00000	1,998	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		35.00000	0,034	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	8.45	Call		2,936.00000	2,975	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		11.00000	0,011	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,929.00000	3,968	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,004	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		7.00000	0,008	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,132.00000	8,094	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		26.00000	0,028	31.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,151.00000	6,114	31.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		61.00000	0,064	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,186.00000	4,150	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		154.00000	0,161	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,279.00000	2,247	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		512.00000	0,531	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		637.00000	0,617	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,062.00000	1,091	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		187.00000	0,177	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,914.00000	1,951	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		39.00000	0,037	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,887.00000	2,925	20.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,011	20.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,879.00000	3,918	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,004	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		6.00000	0,006	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,481.00000	8,442	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		21.00000	0,022	31.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,496.00000	6,458	31.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		52.00000	0,055	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,527.00000	4,491	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		128.00000	0,133	24.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,603.00000	2,569	24.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		404.00000	0,419	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		879.00000	0,855	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		830.00000	0,858	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		305.00000	0,294	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,594.00000	1,631	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		69.00000	0,067	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,542.00000	2,581	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,017	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,531.00000	3,570	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,006	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		6.00000	0,006	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,431.00000	8,392	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		21.00000	0,023	31.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,446.00000	6,409	31.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		53.00000	0,056	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,478.00000	4,442	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		131.00000	0,137	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,556.00000	2,523	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		418.00000	0,433	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		843.00000	0,819	18.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		861.00000	0,889	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		286.00000	0,275	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,639.00000	1,676	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		64.00000	0,062	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,591.00000	2,630	19.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,016	19.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,580.00000	3,619	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		5.00000	0,006	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,530.00000	8,492	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		20.00000	0,022	31.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,545.00000	6,508	31.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		51.00000	0,053	28.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,576.00000	4,539	28.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		124.00000	0,130	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,649.00000	2,616	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		800.00000	0,828	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		325.00000	0,314	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,550.00000	1,586	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		75.00000	0,072	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,493.00000	2,532	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,018	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,481.00000	3,520	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		5.00000	0,006	31.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,580.00000	8,542	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		19.00000	0,021	31.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,594.00000	6,557	31.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		50.00000	0,052	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,625.00000	4,588	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		121.00000	0,127	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,696.00000	2,663	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		378.00000	0,392	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		953.00000	0,928	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		771.00000	0,798	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		346.00000	0,334	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,506.00000	1,542	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		81.00000	0,078	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,444.00000	2,483	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,431.00000	3,470	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,006	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		6.00000	0,007	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,381.00000	8,343	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		22.00000	0,024	31.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,397.00000	6,360	31.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		55.00000	0,057	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,430.00000	4,393	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		134.00000	0,140	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,509.00000	2,476	24.26	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	11.75	Call		432.00000	0,448	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		807.00000	0,784	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		892.00000	0,921	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		267.00000	0,257	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,684.00000	1,721	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		59.00000	0,057	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,640.00000	2,679	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,015	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,630.00000	3,669	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		5.00000	0,006	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,630.00000	8,592	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		19.00000	0,020	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,644.00000	6,606	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		49.00000	0,051	29.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,674.00000	4,637	29.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		118.00000	0,124	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,743.00000	2,710	24.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		743.00000	0,770	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		368.00000	0,356	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,462.00000	1,498	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		87.00000	0,084	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,395.00000	2,434	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,382.00000	3,421	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,007	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		5.00000	0,005	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,780.00000	8,741	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		17.00000	0,018	31.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,792.00000	6,754	31.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		46.00000	0,048	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,821.00000	4,784	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		110.00000	0,115	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,885.00000	2,851	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		332.00000	0,345	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,107.00000	1,081	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		662.00000	0,689	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		437.00000	0,425	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,334.00000	1,369	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		109.00000	0,105	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,248.00000	2,288	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		23.00000	0,024	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,233.00000	3,272	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,008	22.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.60100	11.56000		17.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		656.00000	0,684	18.11	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		761.00000	0,748	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.78760	11.74460		17.97	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		69.00000	0,072	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,524.00000	8,484	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	13/12/2010	Foreign Exchange Future	18.20	Call		114.00000	0,119	29.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,569.00000	6,531	29.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		182.00000	0,189	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,637.00000	4,601	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		324.00000	0,336	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,779.00000	2,748	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		681.00000	0,705	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,136.00000	1,117	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,075.00000	1,107	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		530.00000	0,519	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,737.00000	1,776	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		192.00000	0,188	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,605.00000	2,647	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		60.00000	0,059	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,567.00000	3,609	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	0,021	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		726.00000	0,751	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,031.00000	1,013	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		68.00000	0,071	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,573.00000	8,533	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		113.00000	0,118	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,618.00000	6,580	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		180.00000	0,187	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,685.00000	4,649	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		319.00000	0,331	22.99	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,824.00000	2,793	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		667.00000	0,690	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,172.00000	1,152	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,050.00000	1,081	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		555.00000	0,543	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,697.00000	1,736	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		202.00000	0,198	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,559.00000	2,600	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		64.00000	0,062	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,518.00000	3,560	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,022	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		52.00000	0,054	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,257.00000	9,216	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		97.00000	0,101	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,302.00000	7,263	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		151.00000	0,157	27.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,356.00000	5,319	27.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		256.00000	0,266	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,461.00000	3,428	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		503.00000	0,522	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,708.00000	1,684	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		759.00000	0,784	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		964.00000	0,946	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,210.00000	1,245	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		415.00000	0,407	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,941.00000	1,980	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		146.00000	0,142	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,839.00000	2,880	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		44.00000	0,042	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		54.00000	0,056	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,159.00000	9,118	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		99.00000	0,103	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,204.00000	7,165	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		155.00000	0,161	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,260.00000	5,223	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		264.00000	0,274	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,369.00000	3,336	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		523.00000	0,542	20.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,628.00000	1,604	20.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		793.00000	0,819	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		898.00000	0,881	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,269.00000	1,304	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		374.00000	0,366	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,025.00000	2,065	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		130.00000	0,127	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,933.00000	2,975	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		38.00000	0,037	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		75.00000	0,078	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,330.00000	8,290	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		120.00000	0,125	28.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,375.00000	6,337	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		192.00000	0,200	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,447.00000	4,412	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		347.00000	0,360	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,602.00000	2,572	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		742.00000	0,767	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		997.00000	0,979	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,182.00000	1,216	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		437.00000	0,428	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,899.00000	1,939	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		154.00000	0,151	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,792.00000	2,833	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		47.00000	0,045	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,764.00000	3,807	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	0,019	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		72.00000	0,075	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,427.00000	8,387	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		117.00000	0,122	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,472.00000	6,434	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		187.00000	0,194	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,542.00000	4,506	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		335.00000	0,348	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,690.00000	2,660	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		711.00000	0,735	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,066.00000	1,047	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,128.00000	1,160	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		483.00000	0,472	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,817.00000	1,856	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		172.00000	0,168	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,698.00000	2,740	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		53.00000	0,052	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,665.00000	3,708	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		20.00000	0,020	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		64.00000	0,067	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,719.00000	8,679	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		109.00000	0,114	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,764.00000	6,726	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		173.00000	0,180	26.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,828.00000	4,792	26.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		303.00000	0,315	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,958.00000	2,927	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		626.00000	0,648	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,281.00000	1,260	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		978.00000	1,008	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		633.00000	0,620	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,581.00000	1,619	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		236.00000	0,231	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,422.00000	2,463	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		77.00000	0,075	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,370.00000	3,413	18.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		25.00000	0,025	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		61.00000	0,063	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,866.00000	8,825	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		106.00000	0,110	29.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,911.00000	6,872	29.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		167.00000	0,173	26.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,972.00000	4,935	26.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		289.00000	0,300	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,094.00000	3,062	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		589.00000	0,610	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,394.00000	1,372	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		910.00000	0,939	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		715.00000	0,701	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,469.00000	1,506	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		274.00000	0,268	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,286.00000	2,327	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		91.00000	0,089	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,223.00000	3,265	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		28.00000	0,027	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		79.00000	0,083	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,184.00000	8,145	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		124.00000	0,129	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,229.00000	6,191	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		200.00000	0,208	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,305.00000	4,270	25.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		365.00000	0,379	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,470.00000	2,441	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,912.00000	3,955	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	0,017	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		78.00000	0,081	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,233.00000	8,193	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		123.00000	0,127	28.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,278.00000	6,239	28.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		197.00000	0,205	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,352.00000	4,317	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		359.00000	0,372	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,514.00000	2,484	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		776.00000	0,801	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		931.00000	0,913	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,239.00000	1,274	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		394.00000	0,386	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,983.00000	2,022	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		138.00000	0,134	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,886.00000	2,928	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		41.00000	0,040	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,863.00000	3,905	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,017	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		76.00000	0,080	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,281.00000	8,242	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		121.00000	0,126	28.78	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	13/12/2010	Foreign Exchange Future	17.95	Put		6,326.00000	6,288	28.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		195.00000	0,202	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,400.00000	4,364	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		353.00000	0,366	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,558.00000	2,528	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,813.00000	3,856	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		18.00000	0,018	20.37	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.83900	253.96500			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			335.42700	336.78500			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			299.90800	300.78900			0.00	0	1,072.00
ALBI	On	06/05/2010	Index Future			305.39300	306.29100			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			315.20000	316.42300			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.84990	6.84310		16.35	2,739,960.00	400	16,763.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,957.00000	7,950	45.20	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		5,957.00000	5,950	38.09	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,957.00000	3,950	30.66	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		8.00000	0,008	26.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,965.00000	1,958	26.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,049.00000	1,056	18.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,006	18.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,044.00000	2,050	26.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	26.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,043.00000	3,050	29.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,043.00000	4,050	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,057.00000	8,050	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,057.00000	6,050	38.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	31.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,057.00000	4,050	31.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		7.00000	0,007	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,064.00000	2,057	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		953.00000	0,959	18.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		10.00000	0,009	18.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,944.00000	1,951	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,943.00000	2,950	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,943.00000	3,950	35.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	35.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,107.00000	8,100	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.63	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		6,107.00000	6,100	38.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,107.00000	4,100	31.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		6.00000	0,006	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,113.00000	2,106	26.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		905.00000	0,911	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		12.00000	0,011	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,894.00000	1,901	25.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	25.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,893.00000	2,900	29.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,893.00000	3,900	35.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	35.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,007.00000	8,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,007.00000	6,000	38.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,007.00000	4,000	30.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		8.00000	0,008	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,015.00000	2,008	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,001.00000	1,007	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		8.00000	0,007	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,994.00000	2,000	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,993.00000	3,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,993.00000	4,000	35.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	45.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,907.00000	7,900	45.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	37.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,907.00000	5,900	37.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,907.00000	3,900	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		9.00000	0,009	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,916.00000	1,909	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,098.00000	1,105	18.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,005	18.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,094.00000	2,100	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,093.00000	3,100	29.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,093.00000	4,100	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,607.00000	7,600	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,607.00000	5,600	36.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	29.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,608.00000	3,601	29.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		13.00000	0,013	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,620.00000	1,613	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,396.00000	1,402	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,002	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,393.00000	2,400	27.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,393.00000	3,400	31.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	31.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,393.00000	4,400	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,807.00000	7,800	44.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,807.00000	5,800	37.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	30.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,807.00000	3,800	30.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		10.00000	0,010	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,817.00000	1,810	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,197.00000	1,204	19.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,004	19.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,193.00000	2,200	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,193.00000	3,200	30.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,193.00000	4,200	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	44.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,857.00000	7,850	44.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,857.00000	5,850	37.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	30.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,857.00000	3,850	30.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		9.00000	0,009	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,866.00000	1,859	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,148.00000	1,154	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		5.00000	0,004	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,143.00000	2,150	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,143.00000	3,150	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,143.00000	4,150	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,757.00000	7,750	44.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,757.00000	5,750	37.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,757.00000	3,750	30.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		11.00000	0,011	25.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,768.00000	1,761	25.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,247.00000	1,253	19.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		4.00000	0,003	19.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,243.00000	2,250	27.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,243.00000	3,250	30.86	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	30.86	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,243.00000	4,250	36.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	44.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,707.00000	7,700	44.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,707.00000	5,700	37.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	30.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,707.00000	3,700	30.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		11.00000	0,011	25.05	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,718.00000	1,711	25.05	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,296.00000	1,303	20.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Put		3.00000	0,003	20.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Call		2,293.00000	2,300	27.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	27.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Call		3,293.00000	3,300	31.19	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	31.19	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Call		4,293.00000	4,300	36.09	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	36.09	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	44.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,657.00000	7,650	44.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,657.00000	5,650	36.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,657.00000	3,650	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		12.00000	0,012	24.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,669.00000	1,662	24.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,346.00000	1,353	20.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,003	20.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,343.00000	2,350	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,343.00000	3,350	31.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	31.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,343.00000	4,350	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,557.00000	7,550	43.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,557.00000	5,550	36.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,558.00000	3,551	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		14.00000	0,014	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,571.00000	1,564	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,445.00000	1,452	21.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,443.00000	2,450	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,443.00000	3,450	32.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	32.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,443.00000	4,450	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		765.00000	0,771	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		22.00000	0,021	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		858.00000	0,864	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		15.00000	0,014	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		811.00000	0,817	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		18.00000	0,017	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		175.00000	0,178	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		282.00000	0,278	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		213.00000	0,216	16.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		220.00000	0,216	16.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		263.00000	0,266	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		170.00000	0,166	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		392.00000	0,397	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		99.00000	0,097	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		467.00000	0,472	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		74.00000	0,072	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		546.00000	0,552	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		53.00000	0,052	17.19	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	6.25	Call		631.00000	0,637	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		38.00000	0,037	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		719.00000	0,725	17.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		26.00000	0,025	17.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		675.00000	0,681	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		32.00000	0,031	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		131.00000	0,132	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		388.00000	0,382	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		159.00000	0,161	17.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		316.00000	0,311	17.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		193.00000	0,196	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		250.00000	0,246	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		235.00000	0,238	16.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		192.00000	0,188	16.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		293.00000	0,296	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		150.00000	0,146	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		357.00000	0,362	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		114.00000	0,112	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		429.00000	0,433	16.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		86.00000	0,083	16.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		506.00000	0,511	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		63.00000	0,061	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		588.00000	0,594	17.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		45.00000	0,044	17.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		324.00000	0,328	16.63	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		131.00000	0,128	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,257.00000	8,250	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	39.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,257.00000	6,250	39.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	31.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,257.00000	4,250	31.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		5.00000	0,005	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,262.00000	2,255	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,744.00000	1,751	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,743.00000	2,750	28.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,743.00000	3,750	34.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	34.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,207.00000	8,200	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,207.00000	6,200	38.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,207.00000	4,200	31.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		5.00000	0,005	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,212.00000	2,205	26.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		144.00000	0,146	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		351.00000	0,346	17.59	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	5.05	Call		1,794.00000	1,801	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,793.00000	2,800	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,793.00000	3,800	34.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	34.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,157.00000	8,150	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,157.00000	6,150	38.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,157.00000	4,150	31.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		6.00000	0,006	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,163.00000	2,156	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,844.00000	1,851	24.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	24.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,843.00000	2,850	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,843.00000	3,850	34.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	34.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,307.00000	8,300	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	39.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,307.00000	6,300	39.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,307.00000	4,300	31.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		4.00000	0,004	27.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,311.00000	2,304	27.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		118.00000	0,120	18.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		425.00000	0,420	18.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,694.00000	1,701	23.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	23.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,693.00000	2,700	28.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,693.00000	3,700	33.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	33.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,407.00000	8,400	45.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,407.00000	6,400	39.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,407.00000	4,400	32.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		4.00000	0,004	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,411.00000	2,404	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		97.00000	0,099	18.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		504.00000	0,499	18.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,595.00000	1,601	22.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,001	22.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,593.00000	2,600	28.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.12	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	3.25	Call		3,593.00000	3,600	33.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	33.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.89860	6.89100		17.04	0.00	0	404.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,709.00000	7,701	32.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	29.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,710.00000	5,702	29.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		4.00000	0,004	26.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,713.00000	3,705	26.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		53.00000	0,053	23.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,762.00000	1,754	23.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		474.00000	0,479	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		183.00000	0,180	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,302.00000	1,311	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		11.00000	0,012	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,293.00000	2,301	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,291.00000	3,299	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,291.00000	4,299	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,659.00000	7,651	32.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	29.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,660.00000	5,652	29.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		4.00000	0,005	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,663.00000	3,656	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		55.00000	0,055	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,714.00000	1,706	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		504.00000	0,510	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		163.00000	0,161	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,351.00000	1,360	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		10.00000	0,011	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,343.00000	2,350	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,001	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,341.00000	3,349	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,341.00000	4,349	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,609.00000	7,601	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,610.00000	5,602	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		5.00000	0,005	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,614.00000	3,606	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		57.00000	0,057	23.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,666.00000	1,658	23.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		536.00000	0,542	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		145.00000	0,143	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,401.00000	1,409	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		10.00000	0,010	17.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,393.00000	2,400	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,391.00000	3,399	25.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,391.00000	4,399	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		416.00000	0,422	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		225.00000	0,223	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,959.00000	7,951	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,960.00000	5,952	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		3.00000	0,003	26.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,962.00000	3,954	26.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		44.00000	0,043	24.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,003.00000	1,994	24.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		341.00000	0,346	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		300.00000	0,297	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,058.00000	1,068	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		17.00000	0,019	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,044.00000	2,052	22.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	22.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,041.00000	3,049	27.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.86	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		4,041.00000	4,049	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,859.00000	7,851	33.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	29.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,860.00000	5,852	29.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		3.00000	0,004	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,862.00000	3,855	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		47.00000	0,047	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,906.00000	1,898	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		390.00000	0,395	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		249.00000	0,246	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,156.00000	1,164	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		15.00000	0,015	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,144.00000	2,151	22.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,002	22.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,141.00000	3,149	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,141.00000	4,149	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,009.00000	8,001	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	30.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,010.00000	6,002	30.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		3.00000	0,003	26.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,012.00000	4,004	26.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		41.00000	0,042	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,050.00000	2,043	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		320.00000	0,323	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		329.00000	0,324	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,013.00000	1,019	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		22.00000	0,020	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,995.00000	2,002	21.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,003	21.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,991.00000	2,999	28.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,991.00000	3,999	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,909.00000	7,901	33.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,910.00000	5,902	30.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		3.00000	0,003	26.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,912.00000	3,904	26.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		45.00000	0,045	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,954.00000	1,946	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		365.00000	0,370	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		274.00000	0,271	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,107.00000	1,116	15.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		16.00000	0,017	15.99	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		2,094.00000	2,102	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,091.00000	3,099	27.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,091.00000	4,099	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	33.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,759.00000	7,751	33.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,760.00000	5,752	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		4.00000	0,004	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,763.00000	3,755	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		51.00000	0,050	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,810.00000	1,801	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		444.00000	0,450	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		203.00000	0,201	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,253.00000	1,262	16.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		12.00000	0,013	16.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,243.00000	2,251	23.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	23.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,241.00000	3,249	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,241.00000	4,249	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.46	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		8,259.00000	8,251	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	30.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,260.00000	6,252	30.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,261.00000	4,253	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		29.00000	0,030	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,288.00000	2,281	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		236.00000	0,237	18.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		495.00000	0,488	18.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		795.00000	0,802	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		54.00000	0,053	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,746.00000	1,754	20.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		5.00000	0,005	20.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,742.00000	2,749	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,741.00000	3,749	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,209.00000	8,201	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	30.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,210.00000	6,202	30.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,211.00000	4,203	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		31.00000	0,032	25.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,240.00000	2,233	25.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		250.00000	0,252	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		459.00000	0,453	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		837.00000	0,843	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		46.00000	0,044	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,796.00000	1,804	20.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,005	20.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,792.00000	2,799	26.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	26.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,791.00000	3,799	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,109.00000	8,101	33.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	30.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,110.00000	6,102	30.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		3.00000	0,003	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,112.00000	4,104	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		36.00000	0,037	25.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,145.00000	2,138	25.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		283.00000	0,285	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		392.00000	0,386	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		923.00000	0,930	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		32.00000	0,031	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,895.00000	1,903	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		4.00000	0,004	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,892.00000	2,899	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,891.00000	3,899	22.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,059.00000	8,051	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	30.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,060.00000	6,052	30.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		3.00000	0,003	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,062.00000	4,054	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		38.00000	0,039	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,097.00000	2,090	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		301.00000	0,303	17.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		360.00000	0,354	17.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		967.00000	0,974	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		26.00000	0,025	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,945.00000	1,953	21.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	21.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,942.00000	2,949	27.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,941.00000	3,949	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,309.00000	8,301	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	30.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,310.00000	6,302	30.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		2.00000	0,002	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,311.00000	4,303	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		27.00000	0,028	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,336.00000	2,329	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		222.00000	0,223	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		531.00000	0,524	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		755.00000	0,761	15.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		64.00000	0,062	15.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,697.00000	1,705	19.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		6.00000	0,006	19.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,692.00000	2,700	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,691.00000	3,699	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,159.00000	8,151	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	30.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,160.00000	6,152	30.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		3.00000	0,003	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,162.00000	4,154	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		33.00000	0,034	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,192.00000	2,185	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		266.00000	0,268	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		425.00000	0,419	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		879.00000	0,886	15.59	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	14/06/2010	Foreign Exchange Future	6.05	Put		38.00000	0,037	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,846.00000	1,853	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,004	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,842.00000	2,849	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,841.00000	3,849	23.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,359.00000	8,351	33.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	30.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,360.00000	6,352	30.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	26.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,361.00000	4,353	26.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		26.00000	0,026	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,385.00000	2,377	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		209.00000	0,210	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		568.00000	0,561	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		715.00000	0,721	15.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		74.00000	0,072	15.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,647.00000	1,655	19.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		6.00000	0,006	19.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,642.00000	2,650	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,641.00000	3,649	24.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/09/2010	Foreign Exchange Future			6.94120	6.93370		17.22	0.00	0	0.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Call		416.00000	0,420	17.14	0.00	0	0.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Put		389.00000	0,386	17.14	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.73300	130.93900			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.12400	133.33400			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			301.56000	302.45700		5.37	0.00	0	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		15,924.00000	1,240	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		31,354.00000	3,680	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			307.07500	307.98800		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		42,619.00000	3,844	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		60,739.00000	6,569	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			312.79500	313.72600		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		56,053.00000	5,169	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		74,793.00000	7,974	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/02/2010	Index Future			362.70600	362.70600			0.00	0	425.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.23500	7.21500			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.13900	7.12300			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.11700	7.09800			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.12100	7.10100			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.11600	7.09600			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.13600	7.11600			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.29900	7.28200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.52200	7.50300			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.86700	7.84700			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.25700	8.23900			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.66600	8.64800			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.85000	8.83000			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	31/12/2009	Rodi			6.84200	6.85200			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			290.77700	291.58700			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.09500	296.92000			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.66100	7.63100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		152.00000	0,134	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		351.00000	0,378	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.49800	8.44700		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		64.00000	0,047	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,608.00000	3,845	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.57300	8.51900		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,529.00000	1,399	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,620.00000	1,747	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.62200	8.56400		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,456.00000	2,302	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,611.00000	1,721	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.10800	9.05800		11.50	0.00	0	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		84.00000	0,061	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,036.00000	8,479	11.28	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			9.15800	9.10600		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,789.00000	2,560	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,773.00000	4,023	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.19500	9.14100		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,665.00000	4,387	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,678.00000	3,890	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.56200	8.51200		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		7.00000	0,004	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,093.00000	4,287	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.63600	8.58200		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,057.00000	0,961	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,366.00000	1,473	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.68300	8.62500		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,295.00000	2,160	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		962.00000	1,035	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.14500	9.09500		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		30.00000	0,022	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,872.00000	5,126	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.22100	9.16800		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,401.00000	1,281	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,263.00000	2,413	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.27800	9.22200		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,389.00000	2,242	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,250.00000	2,381	7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future			9.13900	9.08800		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		33.00000	0,023	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,318.00000	5,600	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		893.00000	0,760	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,400.00000	1,560	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		146.00000	0,111	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,603.00000	3,861	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.20800	9.15500		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,563.00000	1,429	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,438.00000	2,601	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.26000	9.20600		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,711.00000	2,552	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,470.00000	2,607	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.62200	8.58100		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		5.00000	0,003	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,550.00000	3,679	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.71600	8.67300		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,150.00000	1,077	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		917.00000	0,974	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.78300	8.73600		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,720.00000	1,638	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		973.00000	1,024	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.22700	9.17700		9.50	0.00	0	600.00

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	Call		30.00000	0,021	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,725.00000	6,010	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.29500	9.24300		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,095.00000	1,937	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,055.00000	2,196	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.34800	9.29300		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,350.00000	3,166	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,186.00000	2,313	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.21400	9.16400		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		123.00000	0,094	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,314.00000	4,590	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.27400	9.22200		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,179.00000	2,011	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,011.00000	2,155	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.31900	9.26500		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,534.00000	3,341	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,159.00000	2,284	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.82900	8.77900		14.25	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		2.00000	0,001	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,528.00000	11,926	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,836.00000	8,441	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		19.00000	0,023	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.86000	8.80900		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,617.00000	1,463	14.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On	06/05/2010	Bond Future	8.50	Put		4,146.00000	4,397	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.88100	8.82800		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,248.00000	3,037	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,871.00000	4,078	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			297.81900	298.70000			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.26600	304.16300			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>160,704,458.70</b>	<b>20,278</b>	<b>261,229.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.61000	7.56000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.45000	8.38000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.08000	9.01000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.52000	8.45000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.10000	9.03000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.10000	9.03000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.57500	8.50500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.19000	9.12000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			9.18000	9.11000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.81000	8.74000			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>160,704,458.70</b>	<b>20,278</b>	<b>261,229.00</b>