



Daily MTM Report

Daily summary for: 29/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.50350	7.58010		19.84	112,042,262.00	14,932	272,352.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,920.00000	8,997	43.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,920.00000	6,997	40.16	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,670.00000	8,747	43.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,670.00000	6,747	39.33	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		104.00000	0,090	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		774.00000	0,837	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		466.00000	0,411	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		136.00000	0,158	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,337.00000	1,261	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		7.00000	0,008	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,331.00000	2,254	27.78	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	5.25	Put		1.00000	0,001	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,330.00000	3,254	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,420.00000	8,497	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		649.00000	0,585	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		69.00000	0,082	19.69	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,584.00000	1,507	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	0,004	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,580.00000	2,504	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,001	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,580.00000	3,504	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,470.00000	8,547	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,470.00000	6,547	38.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,530.00000	3,454	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,570.00000	8,647	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,570.00000	4,647	33.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		536.00000	0,477	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		106.00000	0,124	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,435.00000	1,359	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		5.00000	0,006	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,430.00000	3,354	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,870.00000	8,947	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,870.00000	6,947	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,070.00000	9,147	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,070.00000	7,147	40.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		61.00000	0,053	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,131.00000	1,200	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,932.00000	1,855	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,930.00000	2,854	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,020.00000	9,097	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,020.00000	7,097	40.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,970.00000	9,047	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.32	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	14.55	Put		6,970.00000	7,047	40.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,770.00000	8,847	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,770.00000	6,847	39.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,820.00000	8,897	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,820.00000	6,897	39.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,720.00000	8,797	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,720.00000	6,797	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,288.00000	1,212	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		8.00000	0,009	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,281.00000	2,204	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,280.00000	3,204	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,620.00000	8,697	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,620.00000	6,697	39.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,520.00000	8,597	43.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,520.00000	6,597	38.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,020.00000	5,097	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,480.00000	3,404	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		112.00000	0,096	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		732.00000	0,793	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		500.00000	0,443	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		120.00000	0,140	19.75	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,386.00000	1,310	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		6.00000	0,007	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,381.00000	2,304	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,380.00000	3,304	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,001	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		91.00000	0,078	24.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		861.00000	0,925	24.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		403.00000	0,351	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		173.00000	0,198	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,239.00000	1,163	20.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		9.00000	0,010	20.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,231.00000	2,154	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,230.00000	3,154	32.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,001	32.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		997.00000	0,925	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		17.00000	0,022	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,981.00000	1,905	25.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,002	25.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,980.00000	2,904	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		345.00000	0,297	19.82	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		215.00000	0,244	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,142.00000	1,066	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		12.00000	0,013	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,131.00000	2,054	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,130.00000	3,054	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		85.00000	0,073	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		905.00000	0,970	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		373.00000	0,324	19.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		193.00000	0,221	19.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,181.00000	2,104	26.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	26.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,180.00000	3,104	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,001	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,093.00000	1,018	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		13.00000	0,015	19.54	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	5.50	Call		2,081.00000	2,005	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,002	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,080.00000	3,004	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,470.00000	5,547	35.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,045.00000	0,971	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		15.00000	0,018	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,031.00000	1,955	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,002	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,030.00000	2,954	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,620.00000	4,697	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		58.00000	0,050	26.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,178.00000	1,247	26.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		232.00000	0,201	20.89	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		352.00000	0,398	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		905.00000	0,834	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		25.00000	0,031	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,882.00000	1,805	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,880.00000	2,804	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		215.00000	0,187	21.16	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		385.00000	0,434	21.16	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		860.00000	0,790	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		30.00000	0,037	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,832.00000	1,756	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	0,003	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,830.00000	2,754	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		38.00000	0,033	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,508.00000	1,580	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		610.00000	0,548	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		80.00000	0,095	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,534.00000	1,458	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		4.00000	0,005	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,530.00000	2,454	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,001	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		185.00000	0,161	21.68	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		455.00000	0,508	21.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		773.00000	0,705	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		43.00000	0,052	19.64	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,733.00000	1,656	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,003	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,730.00000	2,654	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		45.00000	0,039	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,365.00000	1,436	27.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		731.00000	0,664	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		51.00000	0,061	19.66	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,683.00000	1,607	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	0,004	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		689.00000	0,624	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		59.00000	0,071	19.67	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,633.00000	1,557	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		3.00000	0,004	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,630.00000	2,554	29.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,520.00000	5,597	35.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,520.00000	4,597	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		572.00000	0,512	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		92.00000	0,109	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,485.00000	1,409	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		5.00000	0,006	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,480.00000	2,404	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,001	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,420.00000	4,497	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		434.00000	0,380	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		154.00000	0,177	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	43.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,820.00000	7,897	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,190.00000	1,114	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		10.00000	0,011	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,680.00000	2,604	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,180.00000	4,104	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,001	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,070.00000	8,147	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,070.00000	5,147	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		951.00000	0,879	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		21.00000	0,026	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,431.00000	2,354	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,930.00000	3,854	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		318.00000	0,273	19.84	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		238.00000	0,270	19.84	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		34.00000	0,030	28.54	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,604.00000	1,677	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,670.00000	4,747	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		293.00000	0,253	20.10	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		263.00000	0,300	20.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		269.00000	0,234	20.37	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		289.00000	0,331	20.37	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		23.00000	0,020	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,993.00000	2,067	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		26.00000	0,022	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,896.00000	1,969	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		249.00000	0,217	20.63	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		319.00000	0,364	20.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		172.00000	0,149	21.95	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		492.00000	0,546	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,870.00000	4,947	34.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		139.00000	0,120	22.74	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		609.00000	0,667	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,120.00000	5,197	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		97.00000	0,084	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		817.00000	0,881	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,770.00000	4,847	33.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		20.00000	0,016	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,090.00000	2,163	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		160.00000	0,138	22.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		530.00000	0,585	22.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,820.00000	4,897	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		149.00000	0,129	22.48	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		569.00000	0,626	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		120.00000	0,104	23.27	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		690.00000	0,751	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,920.00000	4,997	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		9.00000	0,007	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,529.00000	2,604	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		11.00000	0,009	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,431.00000	2,506	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		13.00000	0,011	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,333.00000	2,408	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		129.00000	0,111	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		649.00000	0,708	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,320.00000	5,397	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		8.00000	0,006	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,628.00000	2,703	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		74.00000	0,064	25.11	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		994.00000	1,061	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,270.00000	5,347	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		80.00000	0,069	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		950.00000	1,016	24.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,370.00000	5,447	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		70.00000	0,060	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,040.00000	1,107	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,420.00000	5,497	35.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		6.00000	0,004	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,826.00000	2,901	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		7.00000	0,005	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,727.00000	2,802	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		65.00000	0,056	25.64	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,085.00000	1,153	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,570.00000	5,647	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		54.00000	0,047	26.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,224.00000	1,294	26.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,070.00000	6,147	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		41.00000	0,035	27.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,461.00000	1,532	27.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,670.00000	5,747	36.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		4.00000	0,003	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,974.00000	3,050	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		48.00000	0,042	26.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,318.00000	1,389	26.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,020.00000	6,097	37.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,770.00000	5,847	36.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		4.00000	0,003	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,074.00000	3,150	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		43.00000	0,037	27.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,413.00000	1,484	27.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,620.00000	5,697	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		5.00000	0,004	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,925.00000	3,001	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		51.00000	0,044	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,271.00000	1,341	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,920.00000	5,997	36.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		30.00000	0,026	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,750.00000	1,823	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		27.00000	0,023	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,847.00000	1,920	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,220.00000	6,297	37.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		22.00000	0,018	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,042.00000	2,115	30.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,420.00000	6,497	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,320.00000	4,397	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		16.00000	0,013	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,236.00000	2,310	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,570.00000	6,647	39.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,470.00000	4,547	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,370.00000	4,447	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,320.00000	6,397	38.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,220.00000	4,297	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,121.00000	4,197	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		19.00000	0,015	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,139.00000	2,212	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,370.00000	6,447	38.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,270.00000	4,347	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	0,000	32.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,171.00000	4,247	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,071.00000	4,147	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1.00000	0,001	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,971.00000	4,048	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	36.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,720.00000	5,797	36.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		4.00000	0,003	30.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,024.00000	3,100	30.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		36.00000	0,032	28.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,556.00000	1,629	28.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,820.00000	5,897	36.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,322.00000	3,399	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		3.00000	0,002	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,223.00000	3,299	31.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		3.00000	0,002	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,123.00000	3,199	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		33.00000	0,028	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,653.00000	1,725	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,870.00000	5,947	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		3.00000	0,002	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,173.00000	3,249	31.04	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	9.25	Call		31.00000	0,027	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,701.00000	1,774	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,970.00000	6,047	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1.00000	0,001	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,871.00000	3,948	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1.00000	0,001	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,771.00000	3,848	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,671.00000	3,748	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,571.00000	3,648	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,001	31.20	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,472.00000	3,548	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,372.00000	3,449	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,272.00000	3,349	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		28.00000	0,024	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,798.00000	1,871	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,120.00000	6,197	37.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,021.00000	4,097	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1.00000	0,001	31.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,921.00000	3,998	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1.00000	0,001	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,821.00000	3,898	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1.00000	0,001	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,721.00000	3,798	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1.00000	0,001	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,621.00000	3,698	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,001	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,522.00000	3,598	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		24.00000	0,021	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,944.00000	2,018	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,970.00000	5,047	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		5.00000	0,004	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,875.00000	2,951	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		6.00000	0,005	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,776.00000	2,852	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		7.00000	0,006	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,677.00000	2,753	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		9.00000	0,007	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,579.00000	2,654	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		10.00000	0,008	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,480.00000	2,555	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		12.00000	0,010	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,382.00000	2,457	30.62	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	9.75	Call		17.00000	0,014	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,187.00000	2,261	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.60	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,720.00000	4,797	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		15.00000	0,012	30.57	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,285.00000	2,359	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		1.00000	0,001	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,861.00000	3,938	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,001	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,422.00000	3,498	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,020.00000	8,097	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,980.00000	3,904	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,970.00000	8,047	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,030.00000	3,954	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,001	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,120.00000	8,197	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,880.00000	3,804	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,220.00000	8,297	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		200.00000	0,173	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		420.00000	0,470	21.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		816.00000	0,747	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		36.00000	0,044	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,782.00000	1,706	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	0,003	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,780.00000	2,704	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,780.00000	3,704	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,270.00000	8,347	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,270.00000	6,347	38.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,730.00000	3,654	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,320.00000	8,397	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,680.00000	3,604	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	43.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,870.00000	7,947	43.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,130.00000	4,054	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,001	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,920.00000	7,997	43.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,080.00000	4,004	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,170.00000	8,247	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,170.00000	6,247	37.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,830.00000	3,754	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,370.00000	8,447	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,630.00000	3,554	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.63780	7.71440		20.07	824,882.40	108	38,671.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		232.00000	0,209	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		918.00000	0,971	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,436.00000	8,512	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	0,004	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,442.00000	6,516	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,565.00000	3,488	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,486.00000	8,562	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	0,004	35.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,491.00000	6,566	35.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,515.00000	3,438	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,586.00000	8,662	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,886.00000	8,962	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,086.00000	9,162	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	0,002	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,088.00000	7,164	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		45.00000	0,041	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,131.00000	3,203	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,036.00000	9,112	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,002	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,039.00000	7,114	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		47.00000	0,042	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,083.00000	3,154	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,973.00000	1,897	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		9.00000	0,009	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,966.00000	2,889	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,986.00000	9,062	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,002	35.16	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	14.70	Put		6,989.00000	7,064	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,786.00000	8,862	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,836.00000	8,912	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,736.00000	8,812	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		4.00000	0,003	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,740.00000	6,815	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		557.00000	0,505	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		293.00000	0,317	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,304.00000	1,230	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		40.00000	0,042	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,269.00000	2,193	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,265.00000	3,189	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,636.00000	8,712	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	0,003	35.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,640.00000	6,715	35.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,397.00000	1,323	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		33.00000	0,035	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,369.00000	2,292	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,004	23.52	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	4.35	Call		3,365.00000	3,289	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,536.00000	8,612	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		675.00000	0,618	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		211.00000	0,230	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,491.00000	1,416	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		27.00000	0,028	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,465.00000	3,389	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		5.00000	0,004	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,591.00000	6,666	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		15.00000	0,013	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,101.00000	5,175	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		253.00000	0,228	22.80	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		839.00000	0,890	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		644.00000	0,588	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		230.00000	0,250	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,444.00000	1,369	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		30.00000	0,031	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,418.00000	2,342	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,415.00000	3,339	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		223.00000	0,201	23.38	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	8.45	Put		959.00000	1,013	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		175.00000	0,158	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,211.00000	1,270	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	0,003	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,889.00000	6,965	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	0,003	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,839.00000	6,915	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		31.00000	0,028	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,867.00000	3,940	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	0,003	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,790.00000	6,865	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		182.00000	0,164	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,168.00000	1,226	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,079.00000	1,011	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		65.00000	0,073	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,022.00000	1,946	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,008	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,016.00000	2,939	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,001	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		214.00000	0,193	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,000.00000	1,055	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		530.00000	0,480	19.95	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		316.00000	0,342	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,220.00000	2,143	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,005	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	14/06/2010	Foreign Exchange Future	4.50	Call		3,215.00000	3,139	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		13.00000	0,011	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,349.00000	5,423	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		23.00000	0,021	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,359.00000	4,433	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		40.00000	0,036	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,376.00000	3,448	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		205.00000	0,185	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,041.00000	1,097	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		504.00000	0,455	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		340.00000	0,367	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,213.00000	1,140	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		49.00000	0,052	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,170.00000	2,094	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,166.00000	3,089	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,001	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		13.00000	0,011	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,399.00000	5,473	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		23.00000	0,020	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,409.00000	4,482	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		39.00000	0,035	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,425.00000	3,497	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		197.00000	0,177	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,083.00000	1,139	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,168.00000	1,095	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		54.00000	0,057	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,121.00000	2,044	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,006	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,116.00000	3,039	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,001	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		13.00000	0,011	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,449.00000	5,523	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		38.00000	0,034	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,474.00000	3,546	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		189.00000	0,171	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,125.00000	1,183	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,123.00000	1,053	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		59.00000	0,065	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,071.00000	1,995	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,066.00000	2,989	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,001	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		12.00000	0,010	36.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,598.00000	5,672	36.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		20.00000	0,018	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,606.00000	4,680	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		35.00000	0,031	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,621.00000	3,693	32.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		168.00000	0,152	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,254.00000	1,314	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		395.00000	0,358	20.85	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		481.00000	0,520	20.85	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		998.00000	0,931	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		84.00000	0,093	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,924.00000	1,848	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	0,010	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,916.00000	2,840	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		377.00000	0,341	21.04	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		513.00000	0,553	21.04	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		958.00000	0,893	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		94.00000	0,105	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,875.00000	1,800	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,012	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,866.00000	2,790	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		11.00000	0,010	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,697.00000	5,772	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		33.00000	0,030	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,719.00000	3,792	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		156.00000	0,141	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,342.00000	1,403	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		360.00000	0,326	21.24	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		546.00000	0,588	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		919.00000	0,855	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		105.00000	0,117	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,826.00000	1,751	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		12.00000	0,013	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,816.00000	2,740	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		11.00000	0,009	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,797.00000	5,871	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		32.00000	0,029	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,818.00000	3,891	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		10.00000	0,008	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,996.00000	6,070	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		16.00000	0,014	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,002.00000	5,076	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		29.00000	0,026	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,015.00000	4,088	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		48.00000	0,043	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,034.00000	3,105	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		10.00000	0,008	36.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,946.00000	6,020	36.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		16.00000	0,014	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,952.00000	5,026	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		30.00000	0,026	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,966.00000	4,038	33.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		740.00000	0,681	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		176.00000	0,193	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,585.00000	1,511	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		21.00000	0,023	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,567.00000	2,491	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	0,009	36.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,896.00000	5,971	36.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		30.00000	0,027	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,916.00000	3,989	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		51.00000	0,046	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,937.00000	3,008	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		135.00000	0,122	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,521.00000	1,584	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		301.00000	0,272	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		687.00000	0,734	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		774.00000	0,714	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		160.00000	0,176	19.47	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,633.00000	1,559	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		19.00000	0,021	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,617.00000	2,541	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		11.00000	0,009	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,747.00000	5,821	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		33.00000	0,029	33.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,769.00000	3,841	33.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		344.00000	0,311	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		580.00000	0,623	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		881.00000	0,818	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		117.00000	0,130	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,778.00000	1,703	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	0,015	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,767.00000	2,690	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,002	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		11.00000	0,010	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,647.00000	5,722	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		20.00000	0,017	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,656.00000	4,729	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		34.00000	0,031	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,670.00000	3,743	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		150.00000	0,136	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,386.00000	1,448	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		162.00000	0,146	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,298.00000	1,358	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		14.00000	0,012	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,300.00000	5,374	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		24.00000	0,021	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,310.00000	4,383	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		145.00000	0,131	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,431.00000	1,493	25.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		845.00000	0,782	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		131.00000	0,144	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,729.00000	1,654	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		15.00000	0,016	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		12.00000	0,011	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,498.00000	5,573	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		37.00000	0,033	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,523.00000	3,595	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		126.00000	0,114	26.31	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,612.00000	1,676	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		707.00000	0,649	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		193.00000	0,211	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,538.00000	1,463	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		24.00000	0,025	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,518.00000	2,441	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,003	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		26.00000	0,023	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,162.00000	4,235	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		121.00000	0,110	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,657.00000	1,722	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		140.00000	0,126	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,476.00000	1,538	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		614.00000	0,560	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		250.00000	0,272	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	34.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,787.00000	7,863	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	0,005	36.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,293.00000	6,367	36.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		18.00000	0,016	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,804.00000	4,878	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		41.00000	0,037	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,327.00000	3,399	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,258.00000	1,185	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		44.00000	0,047	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,717.00000	2,640	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,215.00000	4,138	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,037.00000	8,113	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		5.00000	0,004	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,541.00000	6,616	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		36.00000	0,032	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,572.00000	3,644	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		264.00000	0,238	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		800.00000	0,850	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,038.00000	0,971	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		74.00000	0,083	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,468.00000	2,392	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	24.10	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	3.75	Call		3,965.00000	3,888	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		117.00000	0,106	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,703.00000	1,768	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		479.00000	0,431	20.07	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		365.00000	0,393	20.07	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		21.00000	0,018	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,557.00000	4,630	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		26.00000	0,023	34.03	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,212.00000	4,285	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		130.00000	0,117	26.11	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,566.00000	1,629	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		114.00000	0,103	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,750.00000	1,815	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		455.00000	0,412	20.26	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		391.00000	0,424	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		21.00000	0,019	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,507.00000	4,581	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		97.00000	0,088	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,983.00000	2,050	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		103.00000	0,093	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,889.00000	1,955	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		432.00000	0,393	20.46	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		418.00000	0,455	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		94.00000	0,085	28.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,030.00000	2,097	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		100.00000	0,091	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,936.00000	2,003	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		106.00000	0,096	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,842.00000	1,908	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		413.00000	0,375	20.65	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		449.00000	0,487	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		17.00000	0,015	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,853.00000	4,927	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		288.00000	0,260	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		724.00000	0,772	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		16.00000	0,014	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,052.00000	5,126	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		49.00000	0,044	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,985.00000	3,056	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		52.00000	0,047	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,888.00000	2,959	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		56.00000	0,050	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,792.00000	2,862	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		242.00000	0,218	22.99	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		878.00000	0,930	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		17.00000	0,015	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,903.00000	4,977	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		54.00000	0,048	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,840.00000	2,910	30.43	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	10.40	Call		57.00000	0,051	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,743.00000	2,813	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		276.00000	0,249	22.41	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		762.00000	0,811	22.41	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		18.00000	0,016	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,754.00000	4,828	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		59.00000	0,053	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,695.00000	2,765	30.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		63.00000	0,056	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,599.00000	2,668	29.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		67.00000	0,060	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,503.00000	2,572	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		72.00000	0,064	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,408.00000	2,476	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		77.00000	0,069	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,313.00000	2,381	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		82.00000	0,074	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,218.00000	2,286	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		88.00000	0,079	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,124.00000	2,191	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		315.00000	0,284	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		651.00000	0,696	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		22.00000	0,019	34.43	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,458.00000	4,531	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		110.00000	0,099	27.09	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		1,796.00000	1,861	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		19.00000	0,017	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,705.00000	4,779	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		61.00000	0,055	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,647.00000	2,717	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		65.00000	0,058	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,551.00000	2,620	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		69.00000	0,062	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,455.00000	2,524	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		79.00000	0,071	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,265.00000	2,333	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		85.00000	0,076	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,171.00000	2,238	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		91.00000	0,082	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,077.00000	2,144	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		329.00000	0,297	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		615.00000	0,659	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		74.00000	0,066	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,360.00000	2,428	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,987.00000	8,063	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,015.00000	3,938	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		9.00000	0,007	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,045.00000	6,119	36.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		28.00000	0,025	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,064.00000	4,137	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,087.00000	8,163	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	0,007	36.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,095.00000	6,169	36.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		27.00000	0,024	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,113.00000	4,186	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,915.00000	3,838	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,237.00000	8,312	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	0,006	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,243.00000	6,318	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		25.00000	0,022	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,261.00000	4,334	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,765.00000	3,688	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,137.00000	8,212	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	0,006	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,144.00000	6,218	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,865.00000	3,788	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,786.00000	9,862	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,187.00000	8,262	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	0,006	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,194.00000	6,268	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,815.00000	3,738	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,287.00000	8,362	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,715.00000	3,638	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,336.00000	8,412	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	0,005	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,342.00000	6,417	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		809.00000	0,748	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		145.00000	0,160	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,681.00000	1,606	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		17.00000	0,018	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,667.00000	2,590	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,002	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,665.00000	3,588	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,887.00000	7,963	33.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,115.00000	4,038	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,937.00000	8,013	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,065.00000	3,988	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,386.00000	8,462	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		6.00000	0,005	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,392.00000	6,467	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,615.00000	3,538	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.77110	7.84800		20.04	388,555.00	50	4,585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		16.00000	0,014	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,018.00000	8,093	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		32.00000	0,030	35.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,034.00000	6,109	35.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		66.00000	0,062	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,068.00000	4,141	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		159.00000	0,149	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,161.00000	2,228	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,118.00000	1,058	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		120.00000	0,137	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,015.00000	1,940	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		17.00000	0,019	19.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,003.00000	2,926	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,005	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,999.00000	3,922	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		16.00000	0,015	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,968.00000	8,044	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		32.00000	0,030	35.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,984.00000	6,059	35.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		68.00000	0,063	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,020.00000	4,092	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		163.00000	0,153	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,115.00000	2,182	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		555.00000	0,517	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		507.00000	0,546	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,158.00000	1,095	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		110.00000	0,124	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,064.00000	1,988	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		16.00000	0,017	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,053.00000	2,976	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,049.00000	3,972	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		534.00000	0,498	20.52	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		536.00000	0,577	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		15.00000	0,014	37.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,067.00000	8,143	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		31.00000	0,029	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,083.00000	6,158	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		65.00000	0,061	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,117.00000	4,190	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		155.00000	0,145	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,207.00000	2,274	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		515.00000	0,481	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		567.00000	0,610	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,081.00000	1,022	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		133.00000	0,151	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,967.00000	1,892	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		19.00000	0,021	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,954.00000	2,876	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,005	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,949.00000	3,872	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		15.00000	0,013	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,117.00000	8,192	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		31.00000	0,028	35.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,133.00000	6,207	35.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		64.00000	0,059	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,166.00000	4,238	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		151.00000	0,141	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,253.00000	2,320	27.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		497.00000	0,464	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		599.00000	0,643	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,044.00000	0,986	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		146.00000	0,165	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,919.00000	1,845	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		21.00000	0,024	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,904.00000	2,827	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,899.00000	3,822	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		14.00000	0,013	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,216.00000	8,292	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		29.00000	0,027	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,231.00000	6,306	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		61.00000	0,057	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,263.00000	4,336	32.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		143.00000	0,134	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,345.00000	2,413	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		463.00000	0,432	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		665.00000	0,711	21.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		973.00000	0,917	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		175.00000	0,196	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,824.00000	1,751	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		26.00000	0,030	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,805.00000	2,728	23.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,007	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,799.00000	3,723	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		14.00000	0,012	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,266.00000	8,341	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		29.00000	0,027	35.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,281.00000	6,356	35.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		60.00000	0,056	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,312.00000	4,385	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		139.00000	0,130	27.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,391.00000	2,459	27.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		447.00000	0,417	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		699.00000	0,746	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		939.00000	0,884	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		191.00000	0,213	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,777.00000	1,704	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		29.00000	0,033	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,755.00000	2,678	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,750.00000	3,673	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		13.00000	0,012	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,315.00000	8,391	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		28.00000	0,026	35.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,330.00000	6,405	35.61	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	13/09/2010	Foreign Exchange Future	12.15	Call		58.00000	0,055	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,360.00000	4,434	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		136.00000	0,127	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,438.00000	2,506	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		432.00000	0,403	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		734.00000	0,782	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		906.00000	0,852	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		208.00000	0,231	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,731.00000	1,657	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		33.00000	0,036	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,705.00000	2,628	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,007	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,700.00000	3,623	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		12.00000	0,011	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,464.00000	8,540	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		27.00000	0,025	35.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,479.00000	6,554	35.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		55.00000	0,051	32.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,507.00000	4,580	32.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		126.00000	0,118	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,578.00000	2,647	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		812.00000	0,761	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		264.00000	0,290	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,592.00000	1,520	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	13/09/2010	Foreign Exchange Future	6.30	Put		44.00000	0,049	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,557.00000	2,480	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,009	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,550.00000	3,473	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		13.00000	0,011	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,415.00000	8,490	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		27.00000	0,025	35.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,429.00000	6,504	35.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		56.00000	0,052	32.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,458.00000	4,531	32.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		129.00000	0,121	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,531.00000	2,600	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		403.00000	0,376	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		805.00000	0,855	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		843.00000	0,790	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		245.00000	0,269	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,638.00000	1,566	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		40.00000	0,045	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,606.00000	2,529	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,008	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,600.00000	3,523	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		12.00000	0,010	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,564.00000	8,639	37.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		26.00000	0,024	35.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,578.00000	6,653	35.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		53.00000	0,049	32.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,605.00000	4,678	32.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		120.00000	0,112	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,672.00000	2,741	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		364.00000	0,340	22.28	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		916.00000	0,969	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		754.00000	0,705	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		306.00000	0,334	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,502.00000	1,431	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		54.00000	0,060	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,458.00000	2,381	21.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,010	21.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,451.00000	3,374	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		390.00000	0,364	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		842.00000	0,893	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		16.00000	0,015	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,868.00000	7,944	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		33.00000	0,031	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,885.00000	5,960	35.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		70.00000	0,066	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,922.00000	3,995	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		171.00000	0,161	26.46	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	13/09/2010	Foreign Exchange Future	9.70	Put		2,023.00000	2,090	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		600.00000	0,556	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		452.00000	0,485	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,241.00000	1,172	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		93.00000	0,101	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,162.00000	2,084	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,013	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,152.00000	3,075	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,004	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,149.00000	4,072	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		16.00000	0,015	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,918.00000	7,994	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		33.00000	0,031	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,935.00000	6,010	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		69.00000	0,065	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,971.00000	4,044	31.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		167.00000	0,157	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,069.00000	2,136	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		577.00000	0,536	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		479.00000	0,515	20.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,200.00000	1,133	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		102.00000	0,112	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,113.00000	2,036	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,015	19.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,102.00000	3,026	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,005	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,099.00000	4,022	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		14.00000	0,013	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,166.00000	8,242	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		30.00000	0,028	35.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,182.00000	6,257	35.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		62.00000	0,058	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,214.00000	4,287	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		147.00000	0,137	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,299.00000	2,366	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		480.00000	0,448	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		632.00000	0,677	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,008.00000	0,951	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		160.00000	0,180	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,871.00000	1,798	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		23.00000	0,027	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,854.00000	2,777	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,006	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,849.00000	3,772	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		13.00000	0,012	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,365.00000	8,441	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		28.00000	0,026	35.67	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,380.00000	6,455	35.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		57.00000	0,054	32.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,409.00000	4,483	32.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		133.00000	0,124	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,485.00000	2,553	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		417.00000	0,389	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		769.00000	0,818	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		874.00000	0,821	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		226.00000	0,250	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,684.00000	1,611	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		36.00000	0,040	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,656.00000	2,579	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,008	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,650.00000	3,573	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		12.00000	0,011	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,514.00000	8,590	37.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		26.00000	0,024	35.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,528.00000	6,603	35.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		54.00000	0,050	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,556.00000	4,629	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		123.00000	0,115	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,625.00000	2,694	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		377.00000	0,352	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		879.00000	0,931	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	13/09/2010	Foreign Exchange Future	7.35	Call		783.00000	0,732	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		285.00000	0,311	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,547.00000	1,475	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		49.00000	0,054	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,507.00000	2,430	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,009	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,500.00000	3,424	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,003	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		211.00000	0,198	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,663.00000	1,727	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		229.00000	0,215	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,531.00000	1,594	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,032.00000	1,087	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		330.00000	0,308	22.77	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,152.00000	1,209	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		300.00000	0,280	23.25	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.90280	7.98070		20.52	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		39.00000	0,036	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,008.00000	8,083	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		65.00000	0,061	33.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,034.00000	6,108	33.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		116.00000	0,109	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,085.00000	4,156	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		240.00000	0,226	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,209.00000	2,273	26.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		656.00000	0,614	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		625.00000	0,661	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,207.00000	1,142	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		176.00000	0,189	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,067.00000	1,990	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		36.00000	0,037	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,040.00000	2,962	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,033.00000	3,955	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		466.00000	0,437	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,035.00000	1,084	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		38.00000	0,035	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,057.00000	8,132	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		64.00000	0,060	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,083.00000	6,157	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		114.00000	0,107	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,133.00000	4,204	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		236.00000	0,221	26.24	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,255.00000	2,318	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,169.00000	1,108	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		188.00000	0,205	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,019.00000	1,944	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		38.00000	0,041	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,990.00000	2,913	22.78	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	5.00	Put		9.00000	0,010	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,983.00000	3,906	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,003	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		37.00000	0,034	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,106.00000	8,181	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		63.00000	0,059	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,132.00000	6,206	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		112.00000	0,105	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,181.00000	4,252	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		231.00000	0,216	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,300.00000	2,363	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		618.00000	0,579	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		687.00000	0,726	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,135.00000	1,075	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		204.00000	0,222	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,973.00000	1,898	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		42.00000	0,045	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,941.00000	2,864	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,011	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,934.00000	3,856	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		37.00000	0,034	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,156.00000	8,231	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		62.00000	0,058	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,181.00000	6,255	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	13/12/2010	Foreign Exchange Future	12.10	Call		110.00000	0,104	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,229.00000	4,301	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		226.00000	0,211	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,345.00000	2,408	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		600.00000	0,563	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		719.00000	0,760	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,102.00000	1,043	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		221.00000	0,240	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,927.00000	1,852	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		46.00000	0,049	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,892.00000	2,815	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,012	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,884.00000	3,806	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		636.00000	0,597	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		655.00000	0,694	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		36.00000	0,033	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,205.00000	8,280	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		61.00000	0,057	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,230.00000	6,304	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		108.00000	0,102	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,277.00000	4,349	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		221.00000	0,207	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,390.00000	2,454	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		583.00000	0,547	21.21	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		752.00000	0,794	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,070.00000	1,012	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		239.00000	0,259	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,881.00000	1,807	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		50.00000	0,054	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,843.00000	2,765	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,834.00000	3,756	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		35.00000	0,032	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,254.00000	8,329	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		60.00000	0,057	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,279.00000	6,354	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		107.00000	0,100	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,326.00000	4,397	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		216.00000	0,202	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,435.00000	2,499	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		567.00000	0,531	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		786.00000	0,828	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,038.00000	0,981	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		257.00000	0,278	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,836.00000	1,762	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		55.00000	0,059	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,793.00000	2,716	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,013	22.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,784.00000	3,706	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		34.00000	0,031	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,303.00000	8,378	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		60.00000	0,056	34.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,329.00000	6,403	34.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		105.00000	0,099	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,374.00000	4,446	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		211.00000	0,198	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,480.00000	2,545	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		551.00000	0,516	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		820.00000	0,863	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,007.00000	0,951	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		276.00000	0,298	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,791.00000	1,717	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		60.00000	0,064	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,744.00000	2,667	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		13.00000	0,014	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,735.00000	3,657	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		31.00000	0,029	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,500.00000	8,576	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		56.00000	0,053	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,525.00000	6,600	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		98.00000	0,092	31.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,567.00000	4,639	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		195.00000	0,182	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,664.00000	2,729	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		493.00000	0,461	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		962.00000	1,008	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		892.00000	0,840	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		361.00000	0,387	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,615.00000	1,543	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		84.00000	0,090	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,549.00000	2,472	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,019	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,536.00000	3,458	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		32.00000	0,029	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,451.00000	8,526	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		57.00000	0,053	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,476.00000	6,550	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		100.00000	0,094	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,519.00000	4,591	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		199.00000	0,186	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,618.00000	2,683	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		507.00000	0,474	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		926.00000	0,971	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		920.00000	0,867	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		339.00000	0,364	19.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,659.00000	1,586	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		78.00000	0,083	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,598.00000	2,521	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,018	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,585.00000	3,508	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,005	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		454.00000	0,425	22.45	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,073.00000	1,122	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		31.00000	0,028	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,550.00000	8,625	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		55.00000	0,052	34.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,574.00000	6,649	34.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		97.00000	0,091	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,616.00000	4,688	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		191.00000	0,179	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,710.00000	2,776	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		479.00000	0,449	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		998.00000	1,046	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		865.00000	0,814	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		384.00000	0,411	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,572.00000	1,500	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		91.00000	0,097	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,500.00000	2,423	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,020	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,486.00000	3,408	25.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		536.00000	0,502	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		855.00000	0,899	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		40.00000	0,037	36.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,909.00000	7,984	36.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		66.00000	0,063	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,935.00000	6,010	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		119.00000	0,113	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,988.00000	4,060	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		250.00000	0,235	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,119.00000	2,182	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		698.00000	0,653	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		567.00000	0,600	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,284.00000	1,215	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		153.00000	0,162	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,162.00000	2,085	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		31.00000	0,032	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,139.00000	3,061	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,132.00000	4,055	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,002	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		39.00000	0,037	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,958.00000	8,034	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		66.00000	0,062	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,985.00000	6,059	33.85	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	11.90	Call		118.00000	0,111	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,037.00000	4,108	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		245.00000	0,231	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,164.00000	2,228	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		677.00000	0,633	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		596.00000	0,630	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,245.00000	1,177	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		164.00000	0,174	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,114.00000	2,037	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		33.00000	0,034	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,089.00000	3,012	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,009	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,083.00000	4,005	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		34.00000	0,031	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,353.00000	8,428	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		59.00000	0,055	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,378.00000	6,452	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		103.00000	0,097	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,422.00000	4,494	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		207.00000	0,194	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,526.00000	2,591	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		977.00000	0,922	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		296.00000	0,319	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,747.00000	1,673	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	6.30	Put		66.00000	0,070	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,696.00000	2,618	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,015	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,685.00000	3,607	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		33.00000	0,030	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,402.00000	8,477	36.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		58.00000	0,054	34.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,427.00000	6,501	34.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		102.00000	0,095	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,471.00000	4,542	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		203.00000	0,190	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,572.00000	2,637	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		521.00000	0,488	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		890.00000	0,935	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		948.00000	0,894	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		317.00000	0,341	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,702.00000	1,629	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		71.00000	0,076	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,647.00000	2,569	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,016	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,635.00000	3,557	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		48.00000	0,045	35.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,117.00000	7,192	35.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		82.00000	0,077	32.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,151.00000	5,224	32.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		155.00000	0,145	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,224.00000	3,292	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		360.00000	0,337	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,429.00000	1,484	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,931.00000	4,853	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,470.00000	1,526	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		351.00000	0,329	23.82	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.01110	12.10650		17.96	3,795,507.60	316	13,882.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,894.00000	9,989	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,894.00000	7,989	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	30.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,895.00000	5,990	30.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		5.00000	0,004	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,899.00000	3,993	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		64.00000	0,058	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,958.00000	2,047	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		160.00000	0,142	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,054.00000	1,131	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		449.00000	0,398	17.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		343.00000	0,387	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,158.00000	1,069	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		52.00000	0,058	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,115.00000	2,020	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,009	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,044.00000	10,139	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,044.00000	8,139	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		1.00000	0,001	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,045.00000	6,140	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		4.00000	0,004	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,048.00000	4,143	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		56.00000	0,048	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,100.00000	2,187	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		138.00000	0,123	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,182.00000	1,262	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		380.00000	0,340	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		424.00000	0,479	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,026.00000	0,945	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		70.00000	0,084	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,967.00000	1,873	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		11.00000	0,012	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,994.00000	10,089	33.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,994.00000	8,089	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	30.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,995.00000	6,090	30.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		5.00000	0,004	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,999.00000	4,093	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		59.00000	0,051	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,053.00000	2,140	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		145.00000	0,129	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,139.00000	1,218	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		401.00000	0,358	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		395.00000	0,447	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,068.00000	0,985	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		62.00000	0,074	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,016.00000	1,922	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,011	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,959.00000	2,864	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,394.00000	9,489	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,394.00000	7,489	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,244.00000	9,339	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,000	32.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,245.00000	7,339	32.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		2.00000	0,002	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,246.00000	5,341	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		12.00000	0,010	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,256.00000	3,349	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		114.00000	0,101	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,358.00000	1,440	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		309.00000	0,276	19.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		553.00000	0,615	19.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		865.00000	0,790	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		109.00000	0,129	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,772.00000	1,679	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		16.00000	0,018	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,760.00000	2,665	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,094.00000	9,189	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,000	32.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,095.00000	7,189	32.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		2.00000	0,002	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,096.00000	5,191	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		15.00000	0,013	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,109.00000	3,202	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		131.00000	0,117	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,225.00000	1,306	21.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		361.00000	0,323	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		455.00000	0,512	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		984.00000	0,905	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		78.00000	0,094	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,918.00000	1,824	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		12.00000	0,013	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,909.00000	2,814	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	23.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,144.00000	9,239	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,000	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,145.00000	7,239	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		2.00000	0,002	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,146.00000	5,241	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		14.00000	0,012	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,158.00000	3,251	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		125.00000	0,111	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,269.00000	1,350	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		343.00000	0,306	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		487.00000	0,545	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		944.00000	0,866	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		88.00000	0,105	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,869.00000	1,776	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		13.00000	0,015	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,859.00000	2,764	23.74	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	9.25	Put		3.00000	0,003	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,294.00000	9,389	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,294.00000	7,389	32.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		2.00000	0,001	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,296.00000	5,390	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		11.00000	0,010	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,305.00000	3,399	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		109.00000	0,097	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,403.00000	1,486	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		294.00000	0,262	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		588.00000	0,651	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		828.00000	0,754	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		122.00000	0,143	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,724.00000	1,630	18.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		18.00000	0,019	18.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,710.00000	2,615	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,544.00000	9,639	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,544.00000	7,639	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,694.00000	9,789	33.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,694.00000	7,789	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,944.00000	10,039	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,944.00000	8,039	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	30.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,945.00000	6,040	30.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		5.00000	0,004	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,949.00000	4,043	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		152.00000	0,135	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,096.00000	1,174	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		424.00000	0,378	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		368.00000	0,417	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,113.00000	1,027	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		57.00000	0,066	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,065.00000	1,971	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,010	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,844.00000	9,939	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,844.00000	7,939	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,794.00000	9,889	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,794.00000	7,889	33.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,744.00000	9,839	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,744.00000	7,839	33.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,644.00000	9,739	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,644.00000	7,739	33.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,494.00000	9,589	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,494.00000	7,589	33.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,444.00000	9,539	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,444.00000	7,539	33.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,344.00000	9,439	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,344.00000	7,439	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		2.00000	0,001	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,346.00000	5,440	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		11.00000	0,009	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,355.00000	3,448	25.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		104.00000	0,093	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,448.00000	1,532	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		279.00000	0,248	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		623.00000	0,687	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		791.00000	0,719	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		135.00000	0,158	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,675.00000	1,582	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		19.00000	0,021	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,660.00000	2,565	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,194.00000	9,289	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,000	32.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,195.00000	7,289	32.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		2.00000	0,002	28.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,196.00000	5,291	28.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		4.00000	0,003	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,198.00000	4,292	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		13.00000	0,011	25.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,207.00000	3,300	25.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		46.00000	0,040	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,240.00000	2,329	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		120.00000	0,106	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,314.00000	1,395	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		326.00000	0,291	18.95	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	12.30	Put		520.00000	0,580	18.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		904.00000	0,828	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		98.00000	0,117	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,821.00000	1,727	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		15.00000	0,016	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,810.00000	2,714	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,003	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		62.00000	0,054	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,006.00000	2,093	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	30.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,795.00000	5,890	30.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		2.00000	0,002	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,796.00000	4,891	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		6.00000	0,005	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,800.00000	3,894	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		22.00000	0,018	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,816.00000	2,907	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		70.00000	0,062	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,864.00000	1,951	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		176.00000	0,157	20.94	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		970.00000	1,046	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		502.00000	0,447	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		296.00000	0,336	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,249.00000	1,160	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		43.00000	0,049	17.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,214.00000	2,119	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,545.00000	5,640	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		3.00000	0,003	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,547.00000	4,642	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		8.00000	0,007	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,552.00000	3,646	25.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		30.00000	0,025	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,574.00000	2,664	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		87.00000	0,077	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,631.00000	1,716	23.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		227.00000	0,202	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		771.00000	0,841	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		652.00000	0,588	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		196.00000	0,227	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,484.00000	1,392	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		28.00000	0,031	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,461.00000	2,366	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,005	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	29.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,645.00000	5,740	29.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		3.00000	0,002	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,647.00000	4,741	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		7.00000	0,006	25.92	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	15.75	Put		3,651.00000	3,745	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		26.00000	0,022	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,670.00000	2,761	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		80.00000	0,071	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,724.00000	1,810	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		205.00000	0,182	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		849.00000	0,921	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		589.00000	0,528	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		233.00000	0,267	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,389.00000	1,298	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		33.00000	0,037	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,362.00000	2,267	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,006	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		2.00000	0,001	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,446.00000	5,540	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		3.00000	0,003	27.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,447.00000	4,542	27.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		9.00000	0,008	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,453.00000	3,547	25.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		34.00000	0,029	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,478.00000	2,568	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		95.00000	0,085	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,539.00000	1,624	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		252.00000	0,224	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		696.00000	0,763	19.78	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	11.55	Call		719.00000	0,651	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		163.00000	0,190	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,579.00000	1,487	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		23.00000	0,026	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,561.00000	2,466	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,005	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,745.00000	5,840	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		3.00000	0,002	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,747.00000	4,841	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		6.00000	0,005	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,750.00000	3,844	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		23.00000	0,020	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,767.00000	2,859	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		73.00000	0,065	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,817.00000	1,904	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		185.00000	0,165	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		929.00000	1,004	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		530.00000	0,473	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		274.00000	0,312	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,296.00000	1,206	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		40.00000	0,045	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,263.00000	2,168	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,007	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	30.27	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	17.95	Put		5,845.00000	5,940	30.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		2.00000	0,002	28.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,846.00000	4,941	28.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		6.00000	0,005	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,850.00000	3,944	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		20.00000	0,017	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,864.00000	2,956	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		67.00000	0,060	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,911.00000	1,999	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		168.00000	0,149	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,012.00000	1,088	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		475.00000	0,422	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		319.00000	0,361	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,203.00000	1,114	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		47.00000	0,053	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,164.00000	2,069	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,008	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,695.00000	5,790	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		3.00000	0,002	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,697.00000	4,791	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		7.00000	0,006	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,701.00000	3,795	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		25.00000	0,021	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,719.00000	2,810	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	13.80	Call		76.00000	0,068	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,770.00000	1,857	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		195.00000	0,173	20.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		889.00000	0,962	20.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		559.00000	0,500	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		253.00000	0,289	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,342.00000	1,252	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		36.00000	0,041	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,313.00000	2,218	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,007	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,595.00000	5,690	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		3.00000	0,002	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,597.00000	4,691	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		8.00000	0,007	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,602.00000	3,696	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		28.00000	0,024	25.12	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,622.00000	2,713	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		83.00000	0,074	23.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,677.00000	1,763	23.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		216.00000	0,192	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		810.00000	0,881	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		620.00000	0,557	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		214.00000	0,246	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,436.00000	1,345	18.04	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	10.70	Put		30.00000	0,034	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,412.00000	2,317	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,006	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	29.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,495.00000	5,590	29.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		3.00000	0,003	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,497.00000	4,592	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		9.00000	0,007	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,503.00000	3,596	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		32.00000	0,027	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,526.00000	2,616	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		91.00000	0,081	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,585.00000	1,670	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		239.00000	0,213	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		733.00000	0,802	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		685.00000	0,619	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		179.00000	0,208	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,531.00000	1,439	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		25.00000	0,028	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,511.00000	2,416	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,005	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		2.00000	0,001	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,396.00000	5,490	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		3.00000	0,003	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,397.00000	4,492	27.17	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	15/03/2010	Foreign Exchange Future	15.50	Call		10.00000	0,008	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,404.00000	3,497	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		36.00000	0,031	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,430.00000	2,520	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		265.00000	0,236	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		659.00000	0,725	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		755.00000	0,684	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		149.00000	0,173	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,627.00000	1,535	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		21.00000	0,024	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,611.00000	2,515	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,004	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		99.00000	0,088	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,493.00000	1,577	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,494.00000	8,589	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		1.00000	0,001	31.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,495.00000	6,590	31.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,508.00000	3,412	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,001	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,394.00000	8,489	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		1.00000	0,001	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,395.00000	6,490	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,607.00000	3,512	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,444.00000	8,539	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		1.00000	0,001	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,445.00000	6,540	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,558.00000	3,462	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,001	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,694.00000	8,789	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		1.00000	0,001	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,695.00000	6,790	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,308.00000	3,213	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,794.00000	8,889	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,001	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,795.00000	6,890	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,208.00000	3,113	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,744.00000	8,839	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,001	31.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,745.00000	6,840	31.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,258.00000	3,163	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,844.00000	8,939	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,001	32.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,845.00000	6,940	32.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,158.00000	3,063	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,994.00000	9,089	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	32.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,995.00000	7,090	32.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,002	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,996.00000	5,091	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		17.00000	0,014	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,011.00000	3,103	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,009.00000	2,914	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,044.00000	9,139	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,000	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,045.00000	7,139	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		2.00000	0,002	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,046.00000	5,141	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		16.00000	0,013	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,060.00000	3,152	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	33.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,944.00000	9,039	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,001	32.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,945.00000	7,040	32.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		2.00000	0,002	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,946.00000	5,041	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		18.00000	0,015	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,962.00000	3,054	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,059.00000	2,963	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,002	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,244.00000	8,339	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		1.00000	0,001	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,245.00000	6,340	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		4.00000	0,003	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,248.00000	4,342	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		44.00000	0,037	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,288.00000	2,376	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,757.00000	3,662	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,157.00000	4,061	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,108.00000	3,013	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,107.00000	4,012	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	29.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,257.00000	4,161	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,057.00000	3,962	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,544.00000	8,639	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		1.00000	0,001	31.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,545.00000	6,640	31.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,458.00000	3,362	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,001	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,957.00000	3,862	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,094.00000	8,189	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		1.00000	0,001	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,095.00000	6,190	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		4.00000	0,004	26.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,098.00000	4,193	26.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		53.00000	0,045	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,147.00000	2,234	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,907.00000	3,812	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,344.00000	8,439	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		1.00000	0,001	31.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,345.00000	6,440	31.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		3.00000	0,003	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,347.00000	4,442	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		39.00000	0,033	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,383.00000	2,472	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,657.00000	3,562	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,594.00000	8,689	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		1.00000	0,001	31.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,595.00000	6,690	31.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,408.00000	3,312	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,001	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,294.00000	8,389	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		1.00000	0,001	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,295.00000	6,390	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		4.00000	0,003	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,298.00000	4,392	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		41.00000	0,035	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,335.00000	2,424	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,707.00000	3,612	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,644.00000	8,739	33.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		1.00000	0,001	31.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,645.00000	6,740	31.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,358.00000	3,263	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.21960	12.31500		18.33	2,627,214.00	215	12,369.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,736.00000	9,831	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		5.00000	0,005	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,740.00000	7,835	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,036.00000	10,131	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		4.00000	0,004	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,039.00000	8,134	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,536.00000	9,631	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		6.00000	0,005	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,541.00000	7,635	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		24.00000	0,021	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,559.00000	5,651	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		79.00000	0,073	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,614.00000	3,703	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,386.00000	9,481	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		7.00000	0,006	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,392.00000	7,486	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		26.00000	0,023	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,411.00000	5,503	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		85.00000	0,079	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,470.00000	3,559	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		2.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,287.00000	9,381	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		7.00000	0,006	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,292.00000	7,386	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		272.00000	0,253	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,557.00000	1,633	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		508.00000	0,472	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		793.00000	0,852	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,773.00000	1,686	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		58.00000	0,066	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,732.00000	2,637	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,017	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,087.00000	9,182	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		8.00000	0,007	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,093.00000	7,187	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,137.00000	9,232	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		8.00000	0,007	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,143.00000	7,237	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		560.00000	0,520	18.90	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		695.00000	0,750	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,089.00000	1,021	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		224.00000	0,251	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,909.00000	1,820	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		44.00000	0,050	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,880.00000	2,785	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,015	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,586.00000	9,681	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		23.00000	0,020	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,608.00000	5,700	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		77.00000	0,071	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,662.00000	3,751	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,786.00000	9,881	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		5.00000	0,004	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,790.00000	7,884	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		21.00000	0,018	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,806.00000	5,898	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,936.00000	10,031	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		5.00000	0,004	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,940.00000	8,034	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		639.00000	0,593	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		574.00000	0,623	18.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,232.00000	1,158	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		167.00000	0,188	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,096.00000	2,003	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		31.00000	0,033	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,986.00000	10,081	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		4.00000	0,004	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,989.00000	8,084	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,194.00000	1,122	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		179.00000	0,202	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,047.00000	1,957	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		32.00000	0,037	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,886.00000	9,981	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		5.00000	0,004	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,890.00000	7,984	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		194.00000	0,180	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,079.00000	2,160	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		347.00000	0,322	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,232.00000	1,302	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		662.00000	0,613	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		547.00000	0,593	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,271.00000	1,193	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		156.00000	0,173	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,144.00000	2,050	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		29.00000	0,030	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,836.00000	9,931	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		20.00000	0,017	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,855.00000	5,947	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		68.00000	0,063	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,903.00000	3,993	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,686.00000	9,781	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		5.00000	0,005	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,690.00000	7,785	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,636.00000	9,731	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		6.00000	0,005	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,641.00000	7,735	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		23.00000	0,020	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,658.00000	5,750	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		75.00000	0,070	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,710.00000	3,800	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,486.00000	9,581	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		6.00000	0,006	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,491.00000	7,586	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		25.00000	0,022	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,510.00000	5,602	27.45	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	15.80	Call		81.00000	0,075	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,566.00000	3,655	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		870.00000	0,810	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		355.00000	0,390	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,598.00000	1,513	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		83.00000	0,093	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,535.00000	2,441	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,021	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,436.00000	9,531	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		6.00000	0,006	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,441.00000	7,536	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,336.00000	9,431	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		7.00000	0,006	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,342.00000	7,436	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		264.00000	0,245	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,599.00000	1,675	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		959.00000	0,896	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		294.00000	0,326	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,729.00000	1,642	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		64.00000	0,072	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		2.00000	0,001	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,237.00000	9,331	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		7.00000	0,007	28.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,242.00000	7,337	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		21.00000	0,018	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,756.00000	5,848	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		39.00000	0,035	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,774.00000	4,865	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		72.00000	0,066	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,807.00000	3,896	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		120.00000	0,111	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,855.00000	2,941	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		280.00000	0,260	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,515.00000	1,590	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		525.00000	0,487	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		760.00000	0,817	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,023.00000	0,957	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		258.00000	0,287	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,818.00000	1,730	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		53.00000	0,060	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,781.00000	2,687	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,017	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		189.00000	0,175	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,124.00000	2,205	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		15.00000	0,013	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,300.00000	6,393	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		53.00000	0,047	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,338.00000	4,427	26.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		89.00000	0,083	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,374.00000	3,463	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		710.00000	0,658	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		495.00000	0,538	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,349.00000	1,270	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		134.00000	0,150	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		16.00000	0,014	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,201.00000	6,294	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		393.00000	0,365	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,078.00000	1,145	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		760.00000	0,706	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		445.00000	0,486	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,430.00000	1,349	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		115.00000	0,129	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,340.00000	2,245	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		25.00000	0,025	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		19.00000	0,017	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,904.00000	5,997	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		36.00000	0,032	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,921.00000	5,012	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		67.00000	0,062	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,952.00000	4,042	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		110.00000	0,102	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,995.00000	3,082	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		257.00000	0,238	21.77	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	13.70	Put		1,642.00000	1,718	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		476.00000	0,442	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		861.00000	0,922	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		929.00000	0,867	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		314.00000	0,347	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,685.00000	1,599	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		70.00000	0,079	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,634.00000	2,539	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		19.00000	0,019	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		841.00000	0,783	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		376.00000	0,413	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,555.00000	1,472	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		90.00000	0,102	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,486.00000	2,392	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		21.00000	0,022	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		27.00000	0,024	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,362.00000	5,454	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		51.00000	0,046	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,386.00000	4,476	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		358.00000	0,332	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,193.00000	1,262	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		686.00000	0,635	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		521.00000	0,565	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,193.00000	2,098	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		28.00000	0,028	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		15.00000	0,013	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,250.00000	6,343	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		54.00000	0,049	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,289.00000	4,379	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		92.00000	0,085	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,327.00000	3,415	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		210.00000	0,196	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,945.00000	2,026	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		381.00000	0,353	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,116.00000	1,183	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		735.00000	0,682	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		470.00000	0,512	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,389.00000	1,309	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		124.00000	0,139	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,291.00000	2,196	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		26.00000	0,026	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		16.00000	0,014	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,151.00000	6,244	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		31.00000	0,027	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,166.00000	5,257	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		58.00000	0,052	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,193.00000	4,282	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		97.00000	0,089	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,232.00000	3,319	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		406.00000	0,376	20.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,041.00000	1,106	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		786.00000	0,731	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		421.00000	0,461	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,471.00000	1,389	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		106.00000	0,119	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,388.00000	2,294	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		23.00000	0,024	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		419.00000	0,389	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,004.00000	1,069	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		813.00000	0,757	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		398.00000	0,437	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,437.00000	2,343	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		22.00000	0,023	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		19.00000	0,016	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,954.00000	6,046	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		35.00000	0,031	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,970.00000	5,061	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		65.00000	0,060	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,000.00000	4,090	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		107.00000	0,099	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,042.00000	3,129	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		461.00000	0,428	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		896.00000	0,958	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		899.00000	0,838	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		334.00000	0,368	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	14/06/2010	Foreign Exchange Future	10.75	Call		1,641.00000	1,556	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		76.00000	0,086	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,585.00000	2,490	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		20.00000	0,020	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		249.00000	0,232	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,684.00000	1,762	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		22.00000	0,019	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,707.00000	5,799	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		41.00000	0,036	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,726.00000	4,816	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		73.00000	0,068	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,758.00000	3,848	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		123.00000	0,114	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,808.00000	2,894	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		298.00000	0,276	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,433.00000	1,506	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		26.00000	0,022	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,461.00000	5,552	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		48.00000	0,043	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,483.00000	4,573	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		83.00000	0,077	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,518.00000	3,607	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		141.00000	0,131	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,576.00000	2,661	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		336.00000	0,312	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,271.00000	1,342	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		29.00000	0,025	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,264.00000	5,355	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,159.00000	1,088	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		194.00000	0,218	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,001.00000	1,911	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		36.00000	0,041	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,979.00000	2,884	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		14.00000	0,014	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		32.00000	0,028	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,117.00000	5,208	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		60.00000	0,054	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,145.00000	4,234	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		173.00000	0,160	23.28	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,258.00000	2,340	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,124.00000	1,054	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		209.00000	0,234	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,955.00000	1,865	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		40.00000	0,045	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		56.00000	0,051	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,241.00000	4,331	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		94.00000	0,087	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,279.00000	3,367	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		163.00000	0,151	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,348.00000	2,431	23.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		289.00000	0,268	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,474.00000	1,548	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		542.00000	0,503	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		727.00000	0,783	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,056.00000	0,989	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		241.00000	0,269	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,863.00000	1,775	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		48.00000	0,055	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,831.00000	2,736	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		16.00000	0,016	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		6.00000	0,005	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,591.00000	7,685	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		17.00000	0,015	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,102.00000	6,195	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		43.00000	0,039	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,628.00000	4,719	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		99.00000	0,092	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,184.00000	3,272	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		229.00000	0,213	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,814.00000	1,893	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		578.00000	0,538	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		663.00000	0,718	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,513.00000	1,430	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		98.00000	0,110	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,929.00000	2,834	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,014	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,417.00000	4,322	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		216.00000	0,201	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,901.00000	1,981	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		5.00000	0,004	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,840.00000	7,934	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		14.00000	0,012	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,349.00000	6,442	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		37.00000	0,033	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,872.00000	4,963	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		87.00000	0,081	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,422.00000	3,511	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		199.00000	0,185	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,034.00000	2,115	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		492.00000	0,457	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		827.00000	0,887	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,310.00000	1,231	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		145.00000	0,161	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,683.00000	2,588	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		18.00000	0,018	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,168.00000	4,074	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,004	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		3.00000	0,003	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,288.00000	8,383	28.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		10.00000	0,009	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,795.00000	6,889	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		28.00000	0,025	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,313.00000	5,405	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		70.00000	0,065	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,855.00000	3,945	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		154.00000	0,142	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,439.00000	2,522	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		369.00000	0,343	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,154.00000	1,223	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		991.00000	0,926	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		276.00000	0,306	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,242.00000	2,147	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		27.00000	0,027	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,721.00000	3,626	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		18.00000	0,016	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,003.00000	6,096	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		34.00000	0,030	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,019.00000	5,110	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		64.00000	0,058	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,049.00000	4,138	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		104.00000	0,097	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,089.00000	3,177	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		184.00000	0,170	23.10	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	14.30	Put		2,169.00000	2,250	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		242.00000	0,225	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,727.00000	1,805	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		326.00000	0,303	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,311.00000	1,383	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		446.00000	0,414	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		931.00000	0,994	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		617.00000	0,574	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		602.00000	0,654	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		205.00000	0,190	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,990.00000	2,070	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		18.00000	0,015	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,053.00000	6,145	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		33.00000	0,029	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,068.00000	5,159	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		62.00000	0,056	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,097.00000	4,186	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		102.00000	0,094	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,137.00000	3,224	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		235.00000	0,219	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,770.00000	1,849	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		316.00000	0,294	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,351.00000	1,424	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		432.00000	0,401	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		967.00000	1,031	19.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		598.00000	0,556	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		633.00000	0,686	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		222.00000	0,207	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,857.00000	1,937	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		30.00000	0,026	27.27	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,215.00000	5,306	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		307.00000	0,285	21.09	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,392.00000	1,465	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		178.00000	0,165	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,213.00000	2,295	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		3.00000	0,003	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,488.00000	8,583	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		13.00000	0,011	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,498.00000	6,591	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		46.00000	0,042	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,531.00000	4,622	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		137.00000	0,127	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,622.00000	2,707	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,523.00000	3,428	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		3.00000	0,003	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,388.00000	8,483	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		14.00000	0,012	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,399.00000	6,492	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		49.00000	0,044	26.77	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	16.70	Put		4,434.00000	4,524	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		145.00000	0,134	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,530.00000	2,614	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,622.00000	3,527	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,007	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		3.00000	0,003	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,438.00000	8,533	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		13.00000	0,011	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,448.00000	6,541	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,573.00000	3,477	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,007	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,687.00000	8,782	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		11.00000	0,010	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,696.00000	6,790	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,325.00000	3,230	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,787.00000	8,882	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		38.00000	0,034	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,823.00000	4,914	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		116.00000	0,108	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,901.00000	2,988	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,226.00000	3,131	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	21.28	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	21.05	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,737.00000	8,832	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		11.00000	0,009	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,746.00000	6,839	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,275.00000	3,180	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,010	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,837.00000	8,932	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		10.00000	0,009	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,845.00000	6,939	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		113.00000	0,105	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,948.00000	3,035	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,176.00000	3,081	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,011	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,987.00000	9,082	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		9.00000	0,008	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,994.00000	7,088	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,028.00000	2,933	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,037.00000	9,132	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		9.00000	0,008	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,044.00000	7,138	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		2.00000	0,002	28.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,937.00000	9,032	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		9.00000	0,008	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,944.00000	7,038	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,077.00000	2,983	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,013	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		4.00000	0,003	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,239.00000	8,333	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		159.00000	0,147	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,394.00000	2,477	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,771.00000	3,676	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,006	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,127.00000	3,032	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,012	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,119.00000	4,024	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,004	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,268.00000	4,173	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,003	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,069.00000	3,974	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,004	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		3.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,538.00000	8,632	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		12.00000	0,011	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,547.00000	6,641	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		45.00000	0,040	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,580.00000	4,670	26.87	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	14.85	Call		134.00000	0,124	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,669.00000	2,754	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,473.00000	3,378	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		3.00000	0,003	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,338.00000	8,433	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		150.00000	0,138	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,485.00000	2,568	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,672.00000	3,577	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,007	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,970.00000	3,875	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,005	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		4.00000	0,004	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,089.00000	8,184	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,920.00000	3,825	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,005	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		3.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,588.00000	8,682	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		12.00000	0,010	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,597.00000	6,690	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		130.00000	0,120	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,715.00000	2,800	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,424.00000	3,329	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		2.00000	0,001	28.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,187.00000	9,281	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		8.00000	0,007	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,193.00000	7,287	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		3.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,638.00000	8,732	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		11.00000	0,010	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,646.00000	6,740	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		42.00000	0,038	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,677.00000	4,768	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		126.00000	0,117	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,761.00000	2,847	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,374.00000	3,279	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,887.00000	8,982	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		10.00000	0,008	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,895.00000	6,988	28.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.42690	12.52190		18.34	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		663.00000	0,658	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		871.00000	0,961	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		684.00000	0,638	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		942.00000	0,991	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		685.00000	0,679	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		843.00000	0,932	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08180	0.08280		25.70	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		533.00000	0,005	25.70	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		253.00000	0,003	25.70	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		194.00000	0,002	30.03	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		914.00000	0,010	30.03	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,295.00000	0,012	22.16	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		15.00000	0,000	22.16	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08340	0.08440		29.48	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		803.00000	0,008	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		363.00000	0,004	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		439.00000	0,004	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		999.00000	0,011	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,498.00000	0,014	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		58.00000	0,001	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.82170	10.91050		17.12	7,683,407.00	710	22,854.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,740.00000	8,828	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	32.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,740.00000	6,828	32.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		2.00000	0,002	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,742.00000	4,830	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		21.00000	0,017	26.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,761.00000	2,845	26.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		148.00000	0,130	20.61	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	11.65	Put		888.00000	0,958	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		483.00000	0,426	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		223.00000	0,254	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,285.00000	1,199	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		25.00000	0,027	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,264.00000	2,176	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,261.00000	3,172	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,990.00000	9,078	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,990.00000	7,078	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,090.00000	9,178	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,090.00000	7,178	33.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,840.00000	8,928	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,840.00000	6,928	32.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		59.00000	0,052	24.51	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,749.00000	1,830	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,640.00000	8,728	35.16	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	17.55	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,640.00000	6,728	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		3.00000	0,002	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,643.00000	4,730	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		23.00000	0,019	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,663.00000	2,747	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		165.00000	0,146	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		805.00000	0,874	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		546.00000	0,485	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		186.00000	0,213	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,381.00000	1,294	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		21.00000	0,022	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,364.00000	2,275	22.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,003	22.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,361.00000	3,272	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,490.00000	8,578	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,490.00000	6,578	32.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		3.00000	0,002	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,493.00000	4,580	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		27.00000	0,022	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,517.00000	2,600	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		196.00000	0,172	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		686.00000	0,750	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		647.00000	0,581	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		137.00000	0,159	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,526.00000	1,438	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		16.00000	0,016	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,513.00000	2,424	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,002	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,511.00000	3,422	27.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	27.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,540.00000	8,628	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,540.00000	6,628	32.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		3.00000	0,002	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,543.00000	4,630	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		26.00000	0,021	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,566.00000	2,649	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		185.00000	0,163	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		725.00000	0,791	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		612.00000	0,548	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		152.00000	0,176	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,477.00000	1,390	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		17.00000	0,018	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,463.00000	2,374	22.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,002	22.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,461.00000	3,372	27.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	27.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,890.00000	8,978	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,890.00000	6,978	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,140.00000	9,228	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,140.00000	7,228	33.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,190.00000	9,278	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,190.00000	7,278	33.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,040.00000	9,128	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,040.00000	7,128	33.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,940.00000	9,028	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,940.00000	7,028	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,790.00000	8,878	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,790.00000	6,878	32.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,690.00000	8,778	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,690.00000	6,778	32.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		3.00000	0,002	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,693.00000	4,780	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		22.00000	0,018	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,712.00000	2,796	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		157.00000	0,138	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		847.00000	0,916	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		514.00000	0,455	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		204.00000	0,233	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,333.00000	1,246	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		23.00000	0,024	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,314.00000	2,225	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,003	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,311.00000	3,222	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,590.00000	8,678	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,590.00000	6,678	32.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,440.00000	8,528	35.16	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	17.35	Call		0.00000	0,000	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,440.00000	6,528	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		4.00000	0,003	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,444.00000	4,531	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		10.00000	0,008	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,450.00000	3,536	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		28.00000	0,024	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,468.00000	2,552	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		73.00000	0,065	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,513.00000	1,593	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		207.00000	0,182	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		647.00000	0,710	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		683.00000	0,615	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		123.00000	0,143	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,574.00000	1,487	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		14.00000	0,015	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,563.00000	2,474	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,002	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,561.00000	3,472	27.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	27.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		3.00000	0,002	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,593.00000	4,680	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		9.00000	0,007	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,599.00000	3,685	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		24.00000	0,020	26.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,614.00000	2,698	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		64.00000	0,057	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,654.00000	1,735	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		175.00000	0,154	20.00	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		765.00000	0,832	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		578.00000	0,515	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		168.00000	0,193	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,429.00000	1,342	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		19.00000	0,020	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,413.00000	2,325	22.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,411.00000	3,322	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	0,002	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,792.00000	4,880	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		8.00000	0,006	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,798.00000	3,884	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		20.00000	0,016	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,810.00000	2,894	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		54.00000	0,048	24.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,844.00000	1,926	24.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		141.00000	0,124	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		931.00000	1,002	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		454.00000	0,399	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		244.00000	0,277	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	15/03/2010	Foreign Exchange Future	9.70	Call		1,237.00000	1,151	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		27.00000	0,029	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,214.00000	2,126	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,211.00000	3,122	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	0,002	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,842.00000	4,930	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		7.00000	0,005	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,847.00000	3,933	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		19.00000	0,015	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,859.00000	2,943	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		52.00000	0,046	25.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,892.00000	1,974	25.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		133.00000	0,117	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		973.00000	1,045	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		426.00000	0,373	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		266.00000	0,301	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,190.00000	1,104	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		30.00000	0,032	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,165.00000	2,076	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,004	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,161.00000	3,072	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		2.00000	0,001	30.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,042.00000	5,129	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		6.00000	0,004	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,046.00000	4,132	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		15.00000	0,012	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,055.00000	3,140	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		44.00000	0,037	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,084.00000	2,165	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		108.00000	0,095	21.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,148.00000	1,223	21.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		329.00000	0,291	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		369.00000	0,419	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,006.00000	0,927	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		46.00000	0,055	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,967.00000	1,879	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		7.00000	0,007	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,962.00000	2,873	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,001	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		2.00000	0,001	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,092.00000	5,179	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		6.00000	0,004	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,096.00000	4,182	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		15.00000	0,012	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,105.00000	3,190	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		41.00000	0,035	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,131.00000	2,213	25.72	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	12.00	Call		103.00000	0,091	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,193.00000	1,269	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		310.00000	0,274	17.94	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		400.00000	0,452	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		963.00000	0,885	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		53.00000	0,063	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,917.00000	1,829	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,007	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,912.00000	2,823	24.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,001	24.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		2.00000	0,001	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,942.00000	5,029	29.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		7.00000	0,005	29.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,947.00000	4,033	29.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		17.00000	0,014	27.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,957.00000	3,042	27.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		48.00000	0,042	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,988.00000	2,070	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		120.00000	0,106	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,060.00000	1,134	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		373.00000	0,328	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		313.00000	0,356	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,096.00000	1,013	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		36.00000	0,041	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,066.00000	1,977	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		6.00000	0,005	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,061.00000	2,973	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		2.00000	0,001	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,892.00000	4,979	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		7.00000	0,005	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,897.00000	3,983	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		18.00000	0,014	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,908.00000	2,992	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		50.00000	0,044	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,940.00000	2,022	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		126.00000	0,111	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,016.00000	1,089	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		399.00000	0,348	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		289.00000	0,326	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,143.00000	1,058	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		33.00000	0,036	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,115.00000	2,027	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,111.00000	3,023	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		2.00000	0,001	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,992.00000	5,079	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		6.00000	0,005	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,996.00000	4,083	29.22	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	13.90	Call		16.00000	0,013	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,006.00000	3,091	27.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		46.00000	0,040	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,036.00000	2,118	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		114.00000	0,100	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,104.00000	1,178	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		349.00000	0,309	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		339.00000	0,387	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,050.00000	0,970	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		40.00000	0,048	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,016.00000	1,928	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,006	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,011.00000	2,923	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,241.00000	5,329	30.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		5.00000	0,003	29.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,245.00000	4,331	29.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		13.00000	0,010	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,253.00000	3,338	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		35.00000	0,030	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,275.00000	2,358	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		89.00000	0,078	22.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,329.00000	1,406	22.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		261.00000	0,230	18.56	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	11.15	Put		501.00000	0,558	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		837.00000	0,763	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		77.00000	0,091	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,770.00000	1,682	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		10.00000	0,010	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,762.00000	2,673	24.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,001	24.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,141.00000	5,229	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		5.00000	0,004	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,145.00000	4,232	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		14.00000	0,011	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,154.00000	3,239	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		39.00000	0,033	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,179.00000	2,261	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		98.00000	0,086	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,238.00000	1,314	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		293.00000	0,258	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		433.00000	0,486	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		920.00000	0,843	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		60.00000	0,071	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,868.00000	1,780	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		8.00000	0,008	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,862.00000	2,773	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	24.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,191.00000	5,279	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		5.00000	0,004	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,195.00000	4,282	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		13.00000	0,011	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,203.00000	3,289	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		37.00000	0,031	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,227.00000	2,309	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		276.00000	0,244	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		466.00000	0,522	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		878.00000	0,803	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		68.00000	0,081	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,819.00000	1,731	19.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,009	19.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,812.00000	2,723	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,001	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	30.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,291.00000	5,379	30.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		4.00000	0,003	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,294.00000	4,381	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		12.00000	0,009	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,302.00000	3,387	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		33.00000	0,028	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,323.00000	2,406	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		85.00000	0,075	22.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,375.00000	1,453	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		246.00000	0,217	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		536.00000	0,595	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		797.00000	0,725	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		87.00000	0,103	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,721.00000	1,633	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		11.00000	0,011	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,712.00000	2,623	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,001	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,341.00000	5,429	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		4.00000	0,003	29.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,344.00000	4,431	29.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		11.00000	0,009	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,351.00000	3,437	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		32.00000	0,027	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,372.00000	2,455	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		81.00000	0,071	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,421.00000	1,499	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		232.00000	0,204	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		572.00000	0,632	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		758.00000	0,687	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		98.00000	0,115	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,672.00000	1,584	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	19.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,662.00000	2,574	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		93.00000	0,082	22.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,283.00000	1,360	22.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,240.00000	8,328	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	31.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,240.00000	6,328	31.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,761.00000	3,672	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,390.00000	8,478	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,390.00000	6,478	31.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		4.00000	0,003	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,394.00000	4,481	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		30.00000	0,025	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,420.00000	2,503	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		219.00000	0,193	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		609.00000	0,671	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		720.00000	0,651	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		110.00000	0,129	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,623.00000	1,535	18.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	18.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,612.00000	2,524	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,611.00000	3,522	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,340.00000	8,428	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,340.00000	6,428	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,661.00000	3,572	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,190.00000	8,278	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,190.00000	6,278	31.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,811.00000	3,722	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,290.00000	8,378	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,290.00000	6,378	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,711.00000	3,622	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	28.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.01250	11.10030		17.60	110,125.00	10	12,140.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		266.00000	0,247	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,266.00000	1,335	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		302.00000	0,281	20.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,102.00000	1,169	20.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		283.00000	0,264	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,183.00000	1,252	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,202.00000	8,290	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		19.00000	0,017	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,219.00000	6,305	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		53.00000	0,049	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,253.00000	4,337	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		135.00000	0,125	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,335.00000	2,413	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		457.00000	0,425	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		657.00000	0,713	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		982.00000	0,919	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		182.00000	0,207	16.75	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,832.00000	1,749	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		32.00000	0,037	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,810.00000	2,723	20.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,011	20.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,803.00000	3,716	24.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,004	24.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,501.00000	8,589	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		14.00000	0,012	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,514.00000	6,600	30.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		45.00000	0,042	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,545.00000	4,630	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		114.00000	0,106	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,614.00000	2,694	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		370.00000	0,344	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		870.00000	0,932	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		787.00000	0,732	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		287.00000	0,320	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,556.00000	1,476	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		56.00000	0,064	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,513.00000	2,426	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		13.00000	0,014	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,505.00000	3,417	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,005	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,601.00000	8,689	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		13.00000	0,011	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,613.00000	6,699	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		43.00000	0,040	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,643.00000	4,728	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		109.00000	0,101	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,709.00000	2,789	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		346.00000	0,321	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		946.00000	1,009	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		729.00000	0,676	17.23	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	10.70	Put		329.00000	0,364	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,467.00000	1,388	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		67.00000	0,076	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,415.00000	2,327	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,015	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,405.00000	3,318	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,006	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,252.00000	8,340	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		18.00000	0,016	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,268.00000	6,354	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		51.00000	0,047	29.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,301.00000	4,385	29.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		131.00000	0,122	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,381.00000	2,460	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		441.00000	0,410	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		691.00000	0,748	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		947.00000	0,886	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		197.00000	0,224	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,785.00000	1,703	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		35.00000	0,041	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,761.00000	2,673	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		11.00000	0,011	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,753.00000	3,666	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,004	24.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,302.00000	8,390	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		18.00000	0,015	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,318.00000	6,403	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		50.00000	0,046	29.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,350.00000	4,434	29.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		127.00000	0,118	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,427.00000	2,506	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		426.00000	0,396	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		726.00000	0,784	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		913.00000	0,853	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		213.00000	0,241	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,739.00000	1,657	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		39.00000	0,045	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,711.00000	2,624	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,012	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,703.00000	3,616	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,004	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,451.00000	8,539	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		15.00000	0,013	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,465.00000	6,551	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		47.00000	0,043	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,497.00000	4,581	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		118.00000	0,109	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,568.00000	2,647	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		383.00000	0,356	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		833.00000	0,894	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		817.00000	0,761	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		267.00000	0,299	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,601.00000	1,521	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		51.00000	0,059	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,563.00000	2,476	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		13.00000	0,014	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,554.00000	3,467	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,005	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,352.00000	8,439	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		17.00000	0,014	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,367.00000	6,452	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		49.00000	0,045	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,399.00000	4,483	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		124.00000	0,115	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,474.00000	2,553	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		411.00000	0,382	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		761.00000	0,820	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		881.00000	0,822	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		231.00000	0,260	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,693.00000	1,611	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		43.00000	0,049	16.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,662.00000	2,574	19.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		12.00000	0,012	19.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,654.00000	3,566	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,004	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,402.00000	8,489	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		16.00000	0,014	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,416.00000	6,502	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		48.00000	0,044	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,448.00000	4,532	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		121.00000	0,112	24.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,521.00000	2,600	24.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		397.00000	0,369	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		797.00000	0,857	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		849.00000	0,791	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		249.00000	0,279	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,647.00000	1,566	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		47.00000	0,054	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,612.00000	2,525	19.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,013	19.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,604.00000	3,517	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,005	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,751.00000	8,839	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		11.00000	0,009	30.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,761.00000	6,847	30.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		40.00000	0,037	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,790.00000	4,875	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		101.00000	0,094	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,851.00000	2,932	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		312.00000	0,291	20.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,062.00000	1,129	20.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		647.00000	0,599	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		397.00000	0,437	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,336.00000	1,260	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		86.00000	0,098	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,267.00000	2,180	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,018	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,256.00000	3,169	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,007	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,701.00000	8,789	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		11.00000	0,010	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,711.00000	6,798	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		41.00000	0,038	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,741.00000	4,826	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		103.00000	0,096	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,803.00000	2,884	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		323.00000	0,300	20.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,023.00000	1,088	20.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		674.00000	0,624	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		374.00000	0,412	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,379.00000	1,302	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		79.00000	0,090	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,316.00000	2,229	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,017	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,306.00000	3,219	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,007	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,801.00000	8,889	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		10.00000	0,009	30.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,810.00000	6,897	30.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		39.00000	0,036	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,839.00000	4,924	29.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		98.00000	0,091	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,898.00000	2,979	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		622.00000	0,575	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		422.00000	0,463	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,293.00000	1,218	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		93.00000	0,106	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,218.00000	2,131	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,019	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,207.00000	3,119	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		7.00000	0,007	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	28.80	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	19.95	Put		8,851.00000	8,939	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		10.00000	0,008	30.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,860.00000	6,946	30.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		39.00000	0,036	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,889.00000	4,974	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		96.00000	0,089	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,946.00000	3,027	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		293.00000	0,272	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,143.00000	1,210	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		597.00000	0,551	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		447.00000	0,489	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,251.00000	1,176	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		101.00000	0,114	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,169.00000	2,081	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,157.00000	3,070	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,008	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,651.00000	8,739	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		12.00000	0,010	30.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,662.00000	6,748	30.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		42.00000	0,039	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,692.00000	4,777	29.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		106.00000	0,099	25.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,756.00000	2,837	25.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		334.00000	0,311	19.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		984.00000	1,049	19.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		701.00000	0,650	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		351.00000	0,388	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,423.00000	1,345	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		73.00000	0,083	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,365.00000	2,278	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,016	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,355.00000	3,268	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,006	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,901.00000	8,989	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		9.00000	0,008	30.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,909.00000	6,996	30.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		38.00000	0,035	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,938.00000	5,023	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		93.00000	0,087	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,993.00000	3,075	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		574.00000	0,529	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		474.00000	0,517	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,210.00000	1,136	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		110.00000	0,124	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,119.00000	2,032	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		19.00000	0,020	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,107.00000	3,020	22.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,008	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,051.00000	9,139	28.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		8.00000	0,006	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,058.00000	7,144	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		35.00000	0,033	30.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,085.00000	5,171	30.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		87.00000	0,081	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,137.00000	3,219	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		258.00000	0,240	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,308.00000	1,378	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		509.00000	0,474	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		559.00000	0,612	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,090.00000	1,024	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		140.00000	0,162	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,974.00000	1,890	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		24.00000	0,028	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,959.00000	2,872	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		9.00000	0,010	21.31	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.19810	11.28640		17.52	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		551.00000	0,505	18.66	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		930.00000	0,972	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.38110	11.47190		18.25	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		59.00000	0,055	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,787.00000	8,874	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	13/12/2010	Foreign Exchange Future	18.20	Call		102.00000	0,096	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,830.00000	6,915	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		162.00000	0,153	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,890.00000	4,972	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		285.00000	0,271	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,013.00000	3,090	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		592.00000	0,563	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,320.00000	1,382	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		929.00000	0,882	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		657.00000	0,701	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,515.00000	1,444	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		243.00000	0,263	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,349.00000	2,266	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		77.00000	0,085	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,296.00000	3,207	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		24.00000	0,026	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		631.00000	0,599	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,209.00000	1,268	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		58.00000	0,054	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,836.00000	8,923	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		100.00000	0,095	29.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,878.00000	6,964	29.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		160.00000	0,152	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,938.00000	5,021	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		281.00000	0,266	23.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,059.00000	3,135	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		580.00000	0,551	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,358.00000	1,420	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		907.00000	0,861	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		685.00000	0,730	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,477.00000	1,408	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		255.00000	0,277	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,303.00000	2,221	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		81.00000	0,090	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,247.00000	3,158	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		25.00000	0,027	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		44.00000	0,041	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,522.00000	9,610	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		86.00000	0,082	30.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,564.00000	7,651	30.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		135.00000	0,128	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,613.00000	5,697	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		227.00000	0,216	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,705.00000	3,785	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		441.00000	0,419	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,919.00000	1,988	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		659.00000	0,626	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,137.00000	1,195	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,048.00000	0,996	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		526.00000	0,565	17.51	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	13/12/2010	Foreign Exchange Future	9.95	Call		1,708.00000	1,634	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		186.00000	0,203	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,578.00000	2,493	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		56.00000	0,062	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		46.00000	0,043	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,424.00000	9,512	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		88.00000	0,084	30.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,466.00000	7,553	30.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		138.00000	0,131	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,516.00000	5,600	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		234.00000	0,222	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,612.00000	3,691	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		458.00000	0,435	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,836.00000	1,904	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		688.00000	0,654	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,066.00000	1,123	19.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,100.00000	1,046	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		478.00000	0,515	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,789.00000	1,713	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		167.00000	0,182	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,671.00000	2,586	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		49.00000	0,055	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		63.00000	0,059	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,591.00000	8,678	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		106.00000	0,101	29.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,634.00000	6,720	29.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		170.00000	0,162	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,698.00000	4,781	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		305.00000	0,289	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,833.00000	2,908	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		645.00000	0,612	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,173.00000	1,231	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,023.00000	0,972	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		551.00000	0,591	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,669.00000	1,595	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		197.00000	0,214	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,532.00000	2,447	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		60.00000	0,066	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,493.00000	3,403	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		21.00000	0,022	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		61.00000	0,057	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,689.00000	8,776	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		104.00000	0,098	29.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,732.00000	6,817	29.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		166.00000	0,158	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,794.00000	4,877	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		295.00000	0,280	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,923.00000	2,999	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		618.00000	0,587	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,246.00000	1,306	19.71	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	13/12/2010	Foreign Exchange Future	11.10	Call		975.00000	0,926	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		603.00000	0,645	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,591.00000	1,519	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		219.00000	0,238	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,440.00000	2,356	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		68.00000	0,075	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,394.00000	3,305	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		22.00000	0,024	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		54.00000	0,051	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,982.00000	9,070	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		97.00000	0,092	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,025.00000	7,111	30.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		154.00000	0,146	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,082.00000	5,165	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		267.00000	0,254	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,195.00000	3,273	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		546.00000	0,518	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,474.00000	1,537	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		843.00000	0,800	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		771.00000	0,819	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,368.00000	1,301	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		296.00000	0,320	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,169.00000	2,088	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		97.00000	0,107	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,099.00000	3,011	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	13/12/2010	Foreign Exchange Future	8.40	Put		27.00000	0,030	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		51.00000	0,048	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,129.00000	9,217	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		94.00000	0,089	30.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,172.00000	7,258	30.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		148.00000	0,141	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,226.00000	5,310	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		255.00000	0,242	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,333.00000	3,411	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		514.00000	0,488	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,592.00000	1,657	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		787.00000	0,747	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		865.00000	0,916	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,270.00000	1,210	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		348.00000	0,379	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,039.00000	1,960	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		117.00000	0,129	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,954.00000	2,868	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		32.00000	0,037	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		67.00000	0,063	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,445.00000	8,532	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		110.00000	0,104	29.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,488.00000	6,573	29.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		177.00000	0,168	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,555.00000	4,637	26.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		320.00000	0,304	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,698.00000	2,773	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,641.00000	3,551	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		19.00000	0,020	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		66.00000	0,062	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,494.00000	8,581	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		109.00000	0,103	29.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,537.00000	6,622	29.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		175.00000	0,166	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,603.00000	4,685	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		315.00000	0,299	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,743.00000	2,818	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		673.00000	0,640	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,101.00000	1,159	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,074.00000	1,021	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		502.00000	0,540	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,748.00000	1,673	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		176.00000	0,192	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,624.00000	2,539	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		52.00000	0,058	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,592.00000	3,502	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		20.00000	0,021	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		65.00000	0,061	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,543.00000	8,630	31.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		108.00000	0,102	29.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,586.00000	6,671	29.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		173.00000	0,164	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,651.00000	4,733	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		310.00000	0,294	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,788.00000	2,863	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,542.00000	3,453	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		20.00000	0,022	19.60	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.02800	253.98700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			336.37000	336.14400			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.70700	300.51300			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			306.20200	306.00500			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			316.04700	315.84300			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.68730	6.67570			5,363,214.60	802	16,775.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,124.00000	8,113	46.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	40.48	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,124.00000	6,113	40.48	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,124.00000	4,113	32.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3.00000	0,003	26.16	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,127.00000	2,116	26.16	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		886.00000	0,897	18.45	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		10.00000	0,010	18.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,876.00000	1,888	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,876.00000	2,887	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,876.00000	3,887	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,224.00000	8,213	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,224.00000	6,213	40.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	32.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,224.00000	4,213	32.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		3.00000	0,003	26.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,227.00000	2,216	26.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		791.00000	0,802	18.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		15.00000	0,015	18.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,776.00000	1,788	25.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	25.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,776.00000	2,787	24.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,776.00000	3,787	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,274.00000	8,263	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	40.99	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	15/03/2010	Foreign Exchange Future	12.95	Put		6,274.00000	6,263	40.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,274.00000	4,263	32.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	0,003	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,276.00000	2,266	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		745.00000	0,756	18.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		19.00000	0,019	18.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,726.00000	1,738	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,726.00000	2,737	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,726.00000	3,737	22.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,174.00000	8,163	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,174.00000	6,163	40.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,174.00000	4,163	32.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		3.00000	0,003	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,177.00000	2,166	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		838.00000	0,849	18.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		12.00000	0,012	18.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,826.00000	1,838	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	25.52	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		2,826.00000	2,837	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,826.00000	3,837	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,074.00000	8,063	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	40.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,074.00000	6,063	40.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,074.00000	4,063	32.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		4.00000	0,004	26.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,078.00000	2,067	26.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		934.00000	0,945	18.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		8.00000	0,008	18.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,926.00000	1,938	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,926.00000	2,937	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,926.00000	3,937	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,774.00000	7,763	46.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,774.00000	5,763	39.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.02	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		3,774.00000	3,763	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		6.00000	0,006	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,780.00000	1,769	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,229.00000	1,240	20.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,003	20.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,226.00000	2,237	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,226.00000	3,237	22.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,226.00000	4,237	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,974.00000	7,963	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	39.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,974.00000	5,963	39.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,974.00000	3,963	31.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		4.00000	0,004	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,978.00000	1,967	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,031.00000	1,042	18.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,005	18.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,026.00000	2,038	27.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	27.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,026.00000	3,037	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,026.00000	4,037	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		8,024.00000	8,013	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	40.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		6,024.00000	6,013	40.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		4,024.00000	4,013	31.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		4.00000	0,004	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		2,028.00000	2,017	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		982.00000	0,994	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		6.00000	0,007	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		1,976.00000	1,988	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		2,976.00000	2,987	23.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		3,976.00000	3,987	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,924.00000	7,913	46.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	39.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,924.00000	5,913	39.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,924.00000	3,913	31.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		5.00000	0,005	25.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,929.00000	1,918	25.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,080.00000	1,092	19.24	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		4.00000	0,005	19.24	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,076.00000	2,088	26.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,001	26.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,076.00000	3,087	22.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	22.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,076.00000	4,087	21.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	21.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	46.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,874.00000	7,863	46.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	39.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,874.00000	5,863	39.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	31.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,874.00000	3,863	31.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		5.00000	0,005	25.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,879.00000	1,868	25.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,130.00000	1,141	19.66	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Put		4.00000	0,004	19.66	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Call		2,126.00000	2,137	26.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Call		3,126.00000	3,137	22.87	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	22.87	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Call		4,126.00000	4,137	21.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	21.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,824.00000	7,813	46.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,824.00000	5,813	39.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,824.00000	3,813	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		5.00000	0,006	25.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,829.00000	1,819	25.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,179.00000	1,191	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,004	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,176.00000	2,187	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,176.00000	3,187	22.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,176.00000	4,187	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,724.00000	7,713	45.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	38.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,724.00000	5,713	38.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,724.00000	3,713	30.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		6.00000	0,006	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,730.00000	1,719	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,278.00000	1,290	20.92	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	0,003	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,276.00000	2,287	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,276.00000	3,287	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,276.00000	4,287	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		610.00000	0,620	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		34.00000	0,033	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		699.00000	0,710	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		23.00000	0,023	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		654.00000	0,664	17.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		28.00000	0,027	17.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		111.00000	0,113	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		385.00000	0,376	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		138.00000	0,141	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		312.00000	0,304	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		172.00000	0,175	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		246.00000	0,238	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		270.00000	0,276	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		144.00000	0,139	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		335.00000	0,342	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		109.00000	0,105	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		406.00000	0,414	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		80.00000	0,077	17.07	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		484.00000	0,493	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		58.00000	0,056	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		567.00000	0,577	17.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		41.00000	0,040	17.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		525.00000	0,534	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		49.00000	0,047	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		79.00000	0,081	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		503.00000	0,494	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		99.00000	0,101	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		423.00000	0,414	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		124.00000	0,126	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		348.00000	0,339	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		154.00000	0,157	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		278.00000	0,270	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		192.00000	0,195	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		216.00000	0,208	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		241.00000	0,246	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		165.00000	0,159	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		302.00000	0,308	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		126.00000	0,121	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		370.00000	0,377	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		94.00000	0,090	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		444.00000	0,453	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		68.00000	0,066	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		213.00000	0,217	16.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		187.00000	0,180	16.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,424.00000	8,413	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	41.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,424.00000	6,413	41.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,424.00000	4,413	33.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	0,002	27.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,426.00000	2,415	27.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,577.00000	1,588	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,576.00000	2,587	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,576.00000	3,587	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,374.00000	8,363	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,374.00000	6,363	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,374.00000	4,363	33.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		2.00000	0,002	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,376.00000	2,365	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		89.00000	0,091	18.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		463.00000	0,454	18.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,627.00000	1,638	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,626.00000	2,637	24.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,626.00000	3,637	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,324.00000	8,313	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	41.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,324.00000	6,313	41.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,324.00000	4,313	33.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	0,002	26.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,326.00000	2,315	26.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,677.00000	1,688	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,676.00000	2,687	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,676.00000	3,687	22.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,474.00000	8,463	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	41.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,474.00000	6,463	41.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	33.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,474.00000	4,463	33.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		2.00000	0,002	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,476.00000	2,465	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		71.00000	0,073	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		545.00000	0,536	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,527.00000	1,539	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,002	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,526.00000	2,537	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,526.00000	3,537	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,574.00000	8,563	46.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,574.00000	6,563	42.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,574.00000	4,563	34.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,002	27.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,575.00000	2,565	27.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		57.00000	0,058	19.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		631.00000	0,621	19.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,427.00000	1,439	22.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,002	22.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,426.00000	2,437	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.52	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		3,426.00000	3,437	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.73920	6.72570		16.80	0.00	0	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,874.00000	7,861	34.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,875.00000	5,862	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,877.00000	3,864	26.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		40.00000	0,041	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,914.00000	1,902	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		368.00000	0,375	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		242.00000	0,236	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,139.00000	1,152	16.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,013	16.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,128.00000	2,141	23.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	23.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,126.00000	3,139	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,126.00000	4,139	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,824.00000	7,811	34.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,825.00000	5,812	30.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		3.00000	0,003	26.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,827.00000	3,814	26.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		42.00000	0,042	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,866.00000	1,853	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		395.00000	0,402	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		219.00000	0,213	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,187.00000	1,201	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		11.00000	0,012	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,178.00000	2,191	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		2.00000	0,002	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,176.00000	3,189	27.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	27.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,176.00000	4,189	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	33.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,774.00000	7,761	33.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		1.00000	0,001	30.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,775.00000	5,762	30.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		3.00000	0,003	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,777.00000	3,764	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		44.00000	0,044	24.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,818.00000	1,805	24.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		423.00000	0,430	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		197.00000	0,191	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,236.00000	1,250	16.93	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	0,011	16.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,227.00000	2,241	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,226.00000	3,239	27.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,226.00000	4,239	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		319.00000	0,324	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		293.00000	0,285	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,124.00000	8,111	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	30.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,125.00000	6,112	30.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,126.00000	4,113	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		30.00000	0,031	25.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,154.00000	2,142	25.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		263.00000	0,267	17.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		387.00000	0,378	17.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		905.00000	0,918	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		29.00000	0,029	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,879.00000	1,893	21.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,004	21.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,876.00000	2,890	27.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	27.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,876.00000	3,889	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,024.00000	8,011	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	30.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,025.00000	6,012	30.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,026.00000	4,013	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		35.00000	0,035	25.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,059.00000	2,046	25.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		299.00000	0,304	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		323.00000	0,315	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		995.00000	1,008	15.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		19.00000	0,019	15.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		1,979.00000	1,992	22.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	22.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		2,976.00000	2,989	28.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,976.00000	3,989	22.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,174.00000	8,161	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	31.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,175.00000	6,162	31.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	26.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,176.00000	4,163	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		28.00000	0,029	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,202.00000	2,190	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		246.00000	0,250	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		420.00000	0,411	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		861.00000	0,873	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		35.00000	0,034	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,830.00000	1,843	21.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	21.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,826.00000	2,840	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,826.00000	3,839	23.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,074.00000	8,061	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,075.00000	6,062	30.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,076.00000	4,063	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		33.00000	0,033	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,107.00000	2,094	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		280.00000	0,285	17.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		354.00000	0,346	17.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		949.00000	0,963	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		23.00000	0,024	15.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,929.00000	1,942	21.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	21.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,926.00000	2,940	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,926.00000	3,939	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,924.00000	7,911	34.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,925.00000	5,912	30.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	0,003	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,927.00000	3,914	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		39.00000	0,039	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,963.00000	1,950	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		343.00000	0,349	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		267.00000	0,260	16.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,090.00000	1,103	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,014	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,078.00000	2,092	22.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,003	22.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,076.00000	3,089	28.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,076.00000	4,089	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,424.00000	8,411	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,424.00000	6,411	31.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	27.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,426.00000	4,413	27.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		20.00000	0,020	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,444.00000	2,431	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		179.00000	0,182	18.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		603.00000	0,593	18.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		657.00000	0,668	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		81.00000	0,079	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,582.00000	1,595	19.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	19.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,576.00000	2,590	25.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	25.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,576.00000	3,589	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,374.00000	8,361	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,374.00000	6,361	31.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	27.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,376.00000	4,363	27.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		22.00000	0,022	25.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,396.00000	2,383	25.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		191.00000	0,194	18.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		565.00000	0,555	18.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		695.00000	0,707	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		69.00000	0,068	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,631.00000	1,644	19.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,005	19.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,626.00000	2,640	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,001	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,626.00000	3,639	24.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,274.00000	8,261	34.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,000	31.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,275.00000	6,261	31.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,276.00000	4,263	27.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		25.00000	0,025	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,299.00000	2,286	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		217.00000	0,220	18.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		491.00000	0,481	18.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		776.00000	0,788	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		50.00000	0,049	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,730.00000	1,744	20.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		4.00000	0,005	20.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,726.00000	2,740	26.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,001	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,726.00000	3,739	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,224.00000	8,211	34.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		1.00000	0,001	31.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,225.00000	6,212	31.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		2.00000	0,002	27.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,226.00000	4,213	27.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		27.00000	0,027	25.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,251.00000	2,238	25.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		231.00000	0,234	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		455.00000	0,445	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		818.00000	0,830	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		42.00000	0,041	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,780.00000	1,793	20.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		4.00000	0,004	20.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,776.00000	2,790	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,001	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,776.00000	3,789	24.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	24.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,474.00000	8,461	34.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	31.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,474.00000	6,461	31.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		2.00000	0,002	27.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,476.00000	4,463	27.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		19.00000	0,019	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,493.00000	2,480	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		168.00000	0,171	18.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		642.00000	0,632	18.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		619.00000	0,630	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		93.00000	0,091	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,532.00000	1,545	19.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		6.00000	0,006	19.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,527.00000	2,540	25.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	25.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,526.00000	3,539	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,324.00000	8,311	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,324.00000	6,311	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	27.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,326.00000	4,313	27.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		23.00000	0,023	25.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,347.00000	2,334	25.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		203.00000	0,206	18.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		527.00000	0,517	18.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		735.00000	0,747	15.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		59.00000	0,058	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,681.00000	1,694	20.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,005	20.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,676.00000	2,690	26.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	26.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,676.00000	3,689	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,524.00000	8,511	34.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,524.00000	6,511	31.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	27.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,526.00000	4,513	27.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		18.00000	0,018	25.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,542.00000	2,529	25.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		158.00000	0,161	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		682.00000	0,672	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		583.00000	0,593	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		107.00000	0,104	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,483.00000	1,496	18.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,007	18.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,477.00000	2,490	25.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,476.00000	3,489	25.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.78150	6.76920		17.03	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		340.00000	0,343	17.57	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		478.00000	0,468	17.57	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.99100	130.93500			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.38500	133.32800			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.37000	302.17400		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		13,078.00000	1,355	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		31,338.00000	2,985	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.89600	307.69700		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		40,002.00000	4,069	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		61,032.00000	5,973	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.63100	313.42700		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		53,675.00000	5,447	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		75,405.00000	7,416	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			362.98100	362.90200			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			7.20500	7.23000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.14000	7.15300			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.09800	7.10300			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.09600	7.09600			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.32500	7.09100			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.10400	7.10500			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.25500	7.25500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.48800	7.48900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.81300	7.81500			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.20200	8.20400			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.60100	8.60300			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.80000	8.80000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	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			291.52200	291.33800			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.85000	296.66300			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.61600	7.62600		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		137.00000	0,140	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		328.00000	0,316	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.44900	8.46000		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		40.00000	0,040	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,648.00000	3,594	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.52200	8.53400		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,453.00000	1,475	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,615.00000	1,580	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.56900	8.58100		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,380.00000	2,407	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,612.00000	1,584	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.06300	9.07400		11.50	31,499,888.77	277	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		48.00000	0,048	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,149.00000	8,047	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			9.11200	9.12300		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,633.00000	2,667	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,774.00000	3,707	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.14700	9.15900		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,510.00000	4,561	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,687.00000	3,628	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.51500	8.52600		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		3.00000	0,003	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,144.00000	4,101	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.58600	8.59700		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		999.00000	1,014	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,364.00000	1,338	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.63000	8.64300		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,231.00000	2,258	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		963.00000	0,943	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.10800	9.11900		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		16.00000	0,015	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,984.00000	4,925	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.18200	9.19400		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,299.00000	1,318	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,293.00000	2,251	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.23800	9.25000		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,281.00000	2,306	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,281.00000	2,247	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			9.09200	9.10300		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		18.00000	0,017	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,389.00000	5,325	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		767.00000	0,780	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,360.00000	1,310	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		99.00000	0,099	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,643.00000	3,579	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.16000	9.17100		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,473.00000	1,492	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,438.00000	2,395	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.21100	9.22200		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,625.00000	2,650	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,472.00000	2,436	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.57300	8.58400		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		2.00000	0,002	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,556.00000	3,521	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.66400	8.67700		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,117.00000	1,134	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		896.00000	0,874	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.72800	8.74100		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,691.00000	1,711	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		958.00000	0,941	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.18100	9.19200		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		16.00000	0,015	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,799.00000	5,734	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.24700	9.25800		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,997.00000	2,022	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,043.00000	2,005	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.29800	9.31000		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,253.00000	3,286	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,185.00000	2,150	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.16800	9.17900		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		81.00000	0,080	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,364.00000	4,295	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22600	9.23800		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,074.00000	2,104	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,002.00000	1,960	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.27000	9.28200		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,432.00000	3,468	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,157.00000	2,122	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.78600	8.79600		14.25	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		1.00000	0,001	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,663.00000	11,583	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,692.00000	8,771	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		11.00000	0,010	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.81600	8.82700		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,500.00000	1,522	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		4,172.00000	4,107	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.83600	8.84600		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,123.00000	3,154	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,888.00000	3,840	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.61700	298.42400			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.07400	303.87800			0.00	0	0.00

Total for Derivatives :

164,335,056.37

17,420

272,352.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.56500	7.57500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.41000	8.42000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.04000	9.05000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.48000	8.49000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.06000	9.07000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.06000	9.07000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.53500	8.54500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.15000	9.16000			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			9.14000	9.15000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.77000	8.78000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										164,335,056.37	17,420	272,352.00