



# Daily MTM Report

Daily summary for: 30/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 15/03/2010 Foreign Exchange Future			7.50480	7.50350		19.66	46,034,443.20	6,134	273,478.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,997.00000	8,995	43.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.29	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,997.00000	6,995	40.29	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,747.00000	8,745	43.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	39.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,747.00000	6,745	39.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		90.00000	0,087	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		837.00000	0,832	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		411.00000	0,408	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		158.00000	0,153	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,261.00000	1,261	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		8.00000	0,006	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,254.00000	2,255	27.61	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	5.25	Put		1.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,254.00000	3,255	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,497.00000	8,495	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		585.00000	0,583	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		82.00000	0,078	19.46	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,507.00000	1,508	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	0,003	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,504.00000	2,505	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,504.00000	3,505	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,547.00000	8,545	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,547.00000	6,545	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,454.00000	3,455	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,647.00000	8,645	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,647.00000	4,645	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		477.00000	0,474	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		124.00000	0,119	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,359.00000	1,360	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		6.00000	0,005	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,354.00000	3,355	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,947.00000	8,945	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,947.00000	6,945	40.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,147.00000	9,145	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,147.00000	7,145	40.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		53.00000	0,051	25.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,200.00000	1,196	25.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,855.00000	1,856	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,001	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,854.00000	2,855	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,097.00000	9,095	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,097.00000	7,095	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,047.00000	9,045	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,047.00000	7,045	40.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,847.00000	8,845	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,847.00000	6,845	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,897.00000	8,895	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,897.00000	6,895	39.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,797.00000	8,795	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,797.00000	6,795	39.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,212.00000	1,212	20.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		9.00000	0,007	20.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,204.00000	2,205	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,204.00000	3,205	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,697.00000	8,695	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,697.00000	6,695	39.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,597.00000	8,595	43.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,597.00000	6,595	38.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,097.00000	5,095	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,404.00000	3,405	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		96.00000	0,093	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		793.00000	0,788	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		443.00000	0,440	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		140.00000	0,135	19.54	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,310.00000	1,311	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		7.00000	0,006	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,304.00000	2,305	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,304.00000	3,305	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		78.00000	0,076	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		925.00000	0,921	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		351.00000	0,348	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		198.00000	0,193	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,163.00000	1,163	20.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		10.00000	0,008	20.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,154.00000	2,155	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,154.00000	3,155	31.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		925.00000	0,924	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		22.00000	0,019	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,905.00000	1,906	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,001	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,904.00000	2,905	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		297.00000	0,294	19.64	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		244.00000	0,239	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,066.00000	1,066	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		13.00000	0,011	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,054.00000	2,056	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,054.00000	3,055	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		73.00000	0,071	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		970.00000	0,966	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		324.00000	0,320	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		221.00000	0,215	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,104.00000	2,106	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,104.00000	3,105	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,018.00000	1,017	19.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		15.00000	0,012	19.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,005.00000	2,006	26.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,001	26.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,004.00000	3,005	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,547.00000	5,545	35.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		971.00000	0,971	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		18.00000	0,016	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,955.00000	1,956	25.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,001	25.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,954.00000	2,955	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,697.00000	4,695	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		50.00000	0,048	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,247.00000	1,243	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		201.00000	0,198	20.72	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		398.00000	0,393	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		834.00000	0,833	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		31.00000	0,028	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,805.00000	1,806	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,001	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,804.00000	2,805	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		187.00000	0,183	20.98	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		434.00000	0,428	20.98	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		790.00000	0,789	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		37.00000	0,034	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,756.00000	1,757	24.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,002	24.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,754.00000	2,755	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		33.00000	0,032	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,580.00000	1,577	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		548.00000	0,545	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		95.00000	0,090	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,458.00000	1,459	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		5.00000	0,004	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,454.00000	2,455	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		161.00000	0,157	21.51	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		508.00000	0,502	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		705.00000	0,704	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		52.00000	0,049	19.40	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,656.00000	1,657	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,002	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,654.00000	2,655	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		39.00000	0,037	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,436.00000	1,432	27.05	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	6.90	Call		664.00000	0,662	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		61.00000	0,057	19.42	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,607.00000	1,608	23.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	0,003	23.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		624.00000	0,622	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		71.00000	0,067	19.44	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,557.00000	1,558	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	0,003	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,554.00000	2,555	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,597.00000	5,595	35.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,597.00000	4,595	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		512.00000	0,509	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		109.00000	0,104	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,409.00000	1,409	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		6.00000	0,004	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,404.00000	2,405	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,497.00000	4,495	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		380.00000	0,377	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		177.00000	0,172	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	43.32	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	15.40	Put		7,897.00000	7,895	43.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,114.00000	1,115	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		11.00000	0,010	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,604.00000	2,605	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,104.00000	4,105	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		1.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,147.00000	8,145	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,147.00000	5,145	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		879.00000	0,878	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		26.00000	0,023	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,354.00000	2,355	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,854.00000	3,855	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		273.00000	0,269	19.66	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		270.00000	0,264	19.66	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		30.00000	0,028	28.36	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,677.00000	1,673	28.36	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		4,747.00000	4,745	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		253.00000	0,249	19.93	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		300.00000	0,294	19.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		234.00000	0,231	20.19	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		331.00000	0,326	20.19	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		20.00000	0,018	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,067.00000	2,063	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		22.00000	0,021	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,969.00000	1,966	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		217.00000	0,214	20.46	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		364.00000	0,359	20.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		149.00000	0,146	21.77	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		546.00000	0,541	21.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,947.00000	4,945	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		120.00000	0,116	22.56	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		667.00000	0,661	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,197.00000	5,195	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		84.00000	0,081	23.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		881.00000	0,876	23.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,847.00000	4,845	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		16.00000	0,015	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,163.00000	2,160	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		138.00000	0,135	22.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		585.00000	0,580	22.04	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		4,897.00000	4,895	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		129.00000	0,125	22.30	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		626.00000	0,620	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		104.00000	0,100	23.09	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		751.00000	0,745	23.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,997.00000	4,995	34.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		7.00000	0,007	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,604.00000	2,602	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		9.00000	0,008	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,506.00000	2,503	30.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		11.00000	0,010	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,408.00000	2,405	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		111.00000	0,108	22.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		708.00000	0,703	22.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,397.00000	5,395	35.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		6.00000	0,006	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,703.00000	2,701	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		64.00000	0,062	24.94	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,061.00000	1,057	24.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,347.00000	5,345	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		69.00000	0,066	24.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,016.00000	1,011	24.67	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	12.95	Call		0.00000	0,000	35.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,447.00000	5,445	35.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		60.00000	0,058	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,107.00000	1,103	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,497.00000	5,495	35.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		4.00000	0,004	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,901.00000	2,899	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		5.00000	0,005	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,802.00000	2,800	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		56.00000	0,054	25.46	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,153.00000	1,149	25.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,647.00000	5,645	35.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		47.00000	0,045	26.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,294.00000	1,290	26.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	37.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,147.00000	6,145	37.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		35.00000	0,033	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,532.00000	1,528	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,747.00000	5,745	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		3.00000	0,003	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,050.00000	3,048	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		42.00000	0,040	26.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,389.00000	1,385	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,097.00000	6,095	37.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,847.00000	5,845	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		3.00000	0,003	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,150.00000	3,148	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		37.00000	0,035	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,484.00000	1,480	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,697.00000	5,695	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		4.00000	0,003	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,001.00000	2,998	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		44.00000	0,042	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,341.00000	1,337	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,997.00000	5,995	36.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		26.00000	0,024	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,823.00000	1,819	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		23.00000	0,022	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,920.00000	1,917	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,297.00000	6,295	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		18.00000	0,017	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,115.00000	2,112	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	14.00	Call		0.00000	0,000	38.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,497.00000	6,495	38.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,397.00000	4,395	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		13.00000	0,012	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,310.00000	2,307	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,647.00000	6,645	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,547.00000	4,545	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,447.00000	4,445	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,397.00000	6,395	38.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,297.00000	4,295	32.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,197.00000	4,195	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		15.00000	0,014	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,212.00000	2,209	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,447.00000	6,445	38.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,347.00000	4,345	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,247.00000	4,245	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,147.00000	4,145	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1.00000	0,000	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,048.00000	4,045	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,797.00000	5,795	36.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,100.00000	3,098	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		32.00000	0,030	28.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,629.00000	1,625	28.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,897.00000	5,895	36.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,399.00000	3,397	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,299.00000	3,297	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,199.00000	3,197	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		28.00000	0,027	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,725.00000	1,722	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,947.00000	5,945	36.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,249.00000	3,247	30.94	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		27.00000	0,026	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,774.00000	1,771	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	37.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,047.00000	6,045	37.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1.00000	0,001	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,948.00000	3,946	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1.00000	0,001	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,848.00000	3,846	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,748.00000	3,746	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,648.00000	3,646	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.12	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,548.00000	3,546	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,001	31.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,449.00000	3,446	31.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,349.00000	3,347	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		24.00000	0,023	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,871.00000	1,868	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,197.00000	6,195	37.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,097.00000	4,095	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1.00000	0,001	31.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,998.00000	3,996	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1.00000	0,001	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,898.00000	3,896	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1.00000	0,001	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,798.00000	3,796	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1.00000	0,001	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,698.00000	3,696	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,598.00000	3,596	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		21.00000	0,020	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,018.00000	2,015	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,047.00000	5,045	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		4.00000	0,004	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,951.00000	2,949	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		5.00000	0,004	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,852.00000	2,849	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		6.00000	0,005	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,753.00000	2,750	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		7.00000	0,006	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,654.00000	2,651	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		8.00000	0,008	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,555.00000	2,553	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		10.00000	0,009	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,457.00000	2,454	30.47	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	9.75	Call		14.00000	0,013	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,261.00000	2,258	30.36	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		4,797.00000	4,795	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		12.00000	0,011	30.41	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,359.00000	2,356	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		1.00000	0,001	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,938.00000	3,936	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,498.00000	3,496	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,097.00000	8,095	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,904.00000	3,905	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,047.00000	8,045	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,954.00000	3,955	28.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,197.00000	8,195	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,804.00000	3,805	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,297.00000	8,295	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		173.00000	0,170	21.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		470.00000	0,465	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		747.00000	0,746	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		44.00000	0,041	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,706.00000	1,707	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,002	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,704.00000	2,705	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,704.00000	3,705	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,347.00000	8,345	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,347.00000	6,345	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,654.00000	3,655	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,397.00000	8,395	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,604.00000	3,605	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	43.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,947.00000	7,945	43.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,054.00000	4,055	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		1.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,997.00000	7,995	43.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,004.00000	4,005	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,247.00000	8,245	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,247.00000	6,245	37.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,754.00000	3,755	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,447.00000	8,445	43.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,554.00000	3,555	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.63990	7.63780		19.92	2,093,332.60	274	38,932.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		209.00000	0,207	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		971.00000	0,967	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,512.00000	8,510	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		4.00000	0,004	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,516.00000	6,514	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,488.00000	3,490	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,562.00000	8,560	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		4.00000	0,004	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,566.00000	6,564	35.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,438.00000	3,440	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,662.00000	8,660	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,962.00000	8,960	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,162.00000	9,160	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	0,002	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,164.00000	7,162	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		41.00000	0,040	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,203.00000	3,200	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,112.00000	9,110	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	0,002	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,114.00000	7,112	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		42.00000	0,041	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,154.00000	3,151	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,897.00000	1,899	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		9.00000	0,009	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,889.00000	2,891	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,062.00000	9,060	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	0,002	35.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,064.00000	7,062	35.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,862.00000	8,860	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,912.00000	8,910	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,812.00000	8,810	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		3.00000	0,003	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,815.00000	6,813	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		505.00000	0,502	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		317.00000	0,312	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,230.00000	1,230	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		42.00000	0,040	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,193.00000	2,195	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,189.00000	3,191	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,712.00000	8,710	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		3.00000	0,003	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,715.00000	6,713	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,323.00000	1,323	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		35.00000	0,033	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,292.00000	2,294	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,004	23.44	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	4.35	Call		3,289.00000	3,291	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,612.00000	8,610	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		618.00000	0,615	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		230.00000	0,225	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,416.00000	1,417	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		28.00000	0,027	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,389.00000	3,391	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	0,004	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,666.00000	6,664	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		13.00000	0,013	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,175.00000	5,173	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		228.00000	0,225	22.68	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		890.00000	0,885	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		588.00000	0,586	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		250.00000	0,246	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,369.00000	1,370	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		31.00000	0,030	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,342.00000	2,344	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,339.00000	3,341	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		201.00000	0,198	23.28	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	8.45	Put		1,013.00000	1,008	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		158.00000	0,155	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,270.00000	1,265	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	0,002	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,965.00000	6,962	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	0,003	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,915.00000	6,913	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		28.00000	0,027	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,940.00000	3,937	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	0,003	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,865.00000	6,863	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		164.00000	0,162	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,226.00000	1,222	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,011.00000	1,010	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		73.00000	0,070	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,946.00000	1,948	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,008	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,939.00000	2,941	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		193.00000	0,190	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,055.00000	1,050	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		480.00000	0,477	19.80	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		342.00000	0,337	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,143.00000	2,145	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,005	22.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,139.00000	3,141	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		11.00000	0,011	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,423.00000	5,421	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		21.00000	0,020	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,433.00000	4,430	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		36.00000	0,035	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,448.00000	3,445	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		185.00000	0,182	23.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,097.00000	1,092	23.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		455.00000	0,452	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		367.00000	0,362	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,140.00000	1,139	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		52.00000	0,049	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,094.00000	2,096	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,089.00000	3,091	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		11.00000	0,011	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,473.00000	5,471	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		20.00000	0,019	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,482.00000	4,479	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		35.00000	0,034	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,497.00000	3,494	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		177.00000	0,175	23.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,139.00000	1,135	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,095.00000	1,094	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		57.00000	0,054	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,044.00000	2,046	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,006	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,039.00000	3,041	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		11.00000	0,010	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,523.00000	5,520	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		34.00000	0,033	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,546.00000	3,543	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		171.00000	0,168	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,183.00000	1,178	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,053.00000	1,052	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		65.00000	0,062	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,995.00000	1,997	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,989.00000	2,991	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		10.00000	0,009	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,672.00000	5,669	36.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		18.00000	0,017	34.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,680.00000	4,677	34.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		31.00000	0,031	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,693.00000	3,691	32.64	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	8.80	Call		152.00000	0,150	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,314.00000	1,310	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		358.00000	0,354	20.71	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		520.00000	0,514	20.71	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		931.00000	0,930	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		93.00000	0,090	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,848.00000	1,850	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	0,010	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,840.00000	2,842	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		341.00000	0,338	20.91	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		553.00000	0,548	20.91	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		893.00000	0,891	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		105.00000	0,101	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,800.00000	1,801	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		12.00000	0,011	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,790.00000	2,792	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		10.00000	0,009	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,772.00000	5,769	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		30.00000	0,029	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,792.00000	3,789	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		141.00000	0,139	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,403.00000	1,399	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		326.00000	0,323	21.11	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		588.00000	0,583	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		855.00000	0,853	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		117.00000	0,113	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,751.00000	1,753	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		13.00000	0,013	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,740.00000	2,742	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		9.00000	0,009	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,871.00000	5,869	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		29.00000	0,028	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,891.00000	3,888	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		8.00000	0,007	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,070.00000	6,067	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		14.00000	0,013	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,076.00000	5,073	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		26.00000	0,025	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,088.00000	4,085	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		43.00000	0,042	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,105.00000	3,102	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		8.00000	0,008	36.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,020.00000	6,018	36.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		14.00000	0,014	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,026.00000	5,024	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		26.00000	0,026	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,038.00000	4,036	33.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		681.00000	0,678	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		193.00000	0,188	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,511.00000	1,512	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		23.00000	0,022	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,491.00000	2,493	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		9.00000	0,008	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,971.00000	5,968	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		27.00000	0,027	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,989.00000	3,987	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		46.00000	0,045	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,008.00000	3,005	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		122.00000	0,120	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,584.00000	1,580	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		272.00000	0,269	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		734.00000	0,729	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		714.00000	0,711	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		176.00000	0,171	19.30	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,559.00000	1,560	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		21.00000	0,020	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,541.00000	2,543	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		9.00000	0,009	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,821.00000	5,819	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		29.00000	0,029	33.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,841.00000	3,839	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		311.00000	0,308	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		623.00000	0,618	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		818.00000	0,816	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		130.00000	0,126	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,703.00000	1,704	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		15.00000	0,014	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,690.00000	2,692	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		10.00000	0,009	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,722.00000	5,719	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		17.00000	0,016	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,729.00000	4,726	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		31.00000	0,030	32.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,743.00000	3,740	32.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		136.00000	0,134	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,448.00000	1,444	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		146.00000	0,144	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,358.00000	1,354	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		12.00000	0,011	35.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,374.00000	5,371	35.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		21.00000	0,020	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,383.00000	4,380	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		131.00000	0,129	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,493.00000	1,489	25.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		782.00000	0,780	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		144.00000	0,140	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,654.00000	1,656	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		16.00000	0,016	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		11.00000	0,010	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,573.00000	5,570	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		33.00000	0,032	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,595.00000	3,592	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		114.00000	0,112	26.24	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,676.00000	1,672	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		649.00000	0,646	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		211.00000	0,206	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,463.00000	1,464	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		25.00000	0,024	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,441.00000	2,443	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		23.00000	0,023	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,235.00000	4,233	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		110.00000	0,108	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,722.00000	1,718	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		126.00000	0,124	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,538.00000	1,534	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		560.00000	0,557	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		272.00000	0,267	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	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	14/06/2010	Foreign Exchange Future	15.50	Put		7,863.00000	7,861	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	0,005	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,367.00000	6,365	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		16.00000	0,015	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,878.00000	4,875	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		37.00000	0,036	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,399.00000	3,396	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,185.00000	1,185	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		47.00000	0,045	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,640.00000	2,642	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,138.00000	4,140	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,113.00000	8,111	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		4.00000	0,004	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,616.00000	6,614	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		32.00000	0,031	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,644.00000	3,641	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		238.00000	0,235	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		850.00000	0,845	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		971.00000	0,970	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		83.00000	0,080	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,392.00000	2,393	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,003	24.02	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	3.75	Call		3,888.00000	3,890	33.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		106.00000	0,105	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,768.00000	1,765	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		431.00000	0,428	19.92	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		393.00000	0,388	19.92	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		18.00000	0,017	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,630.00000	4,627	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		23.00000	0,022	33.94	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,285.00000	4,282	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		117.00000	0,116	26.04	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,629.00000	1,626	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		103.00000	0,101	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,815.00000	1,811	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		412.00000	0,408	20.12	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		424.00000	0,418	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		19.00000	0,018	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,581.00000	4,578	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		88.00000	0,087	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,050.00000	2,047	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		93.00000	0,092	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,955.00000	1,952	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		393.00000	0,390	20.32	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		455.00000	0,450	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		85.00000	0,084	27.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,097.00000	2,094	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		91.00000	0,089	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,003.00000	1,999	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		96.00000	0,095	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,908.00000	1,905	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		375.00000	0,372	20.51	74,400.00	200	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		487.00000	0,482	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		15.00000	0,015	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,927.00000	4,925	34.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		260.00000	0,257	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		772.00000	0,767	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		14.00000	0,013	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,126.00000	5,123	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		44.00000	0,043	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,056.00000	3,053	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		47.00000	0,046	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,959.00000	2,956	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		50.00000	0,049	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,862.00000	2,859	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		218.00000	0,216	22.88	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		930.00000	0,926	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		15.00000	0,014	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,977.00000	4,974	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		48.00000	0,047	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,910.00000	2,907	30.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		51.00000	0,050	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,813.00000	2,810	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		249.00000	0,246	22.29	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		811.00000	0,806	22.29	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		16.00000	0,015	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,828.00000	4,825	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		53.00000	0,052	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,765.00000	2,762	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		56.00000	0,055	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,668.00000	2,665	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		60.00000	0,059	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,572.00000	2,569	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		64.00000	0,063	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,476.00000	2,473	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		69.00000	0,068	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,381.00000	2,378	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		74.00000	0,072	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,286.00000	2,282	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		79.00000	0,078	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,191.00000	2,188	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		284.00000	0,281	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		696.00000	0,691	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		19.00000	0,019	34.32	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,531.00000	4,529	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		99.00000	0,098	27.02	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		1,861.00000	1,858	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		17.00000	0,016	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,779.00000	4,776	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		55.00000	0,054	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,717.00000	2,714	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		58.00000	0,057	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,620.00000	2,617	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		62.00000	0,061	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,524.00000	2,521	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		71.00000	0,070	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,333.00000	2,330	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		76.00000	0,075	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,238.00000	2,235	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		82.00000	0,081	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,144.00000	2,141	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		297.00000	0,294	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		659.00000	0,654	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		66.00000	0,065	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,428.00000	2,425	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,063.00000	8,061	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,938.00000	3,940	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		7.00000	0,007	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,119.00000	6,117	36.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		25.00000	0,024	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,137.00000	4,134	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,163.00000	8,160	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		7.00000	0,006	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,169.00000	6,166	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		24.00000	0,023	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,186.00000	4,183	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,838.00000	3,840	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,312.00000	8,310	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		6.00000	0,005	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,318.00000	6,315	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		22.00000	0,021	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,334.00000	4,331	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,688.00000	3,690	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,212.00000	8,210	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		6.00000	0,006	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,218.00000	6,216	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,788.00000	3,790	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,862.00000	9,860	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,262.00000	8,260	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	0,006	36.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,268.00000	6,266	36.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,738.00000	3,740	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,362.00000	8,360	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,638.00000	3,640	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,412.00000	8,410	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		5.00000	0,005	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,417.00000	6,415	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		748.00000	0,745	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		160.00000	0,155	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,606.00000	1,608	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		18.00000	0,018	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,590.00000	2,592	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,588.00000	3,590	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,963.00000	7,961	33.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,038.00000	4,040	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,013.00000	8,011	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,988.00000	3,990	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,462.00000	8,460	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		5.00000	0,004	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,467.00000	6,464	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,538.00000	3,540	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.77180	7.77110		20.17	155,436.00	20	4,585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		14.00000	0,014	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,093.00000	8,092	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		30.00000	0,030	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,109.00000	6,108	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		62.00000	0,062	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,141.00000	4,140	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		149.00000	0,149	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,228.00000	2,227	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,058.00000	1,055	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		137.00000	0,133	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,940.00000	1,939	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		19.00000	0,017	19.34	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,926.00000	2,927	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,005	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,922.00000	3,923	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		15.00000	0,015	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,044.00000	8,043	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		30.00000	0,030	35.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,059.00000	6,058	35.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		63.00000	0,064	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,092.00000	4,092	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		153.00000	0,153	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,182.00000	2,181	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		517.00000	0,515	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		546.00000	0,543	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,095.00000	1,093	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		124.00000	0,121	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,988.00000	1,987	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,015	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,976.00000	2,977	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,972.00000	3,973	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		498.00000	0,497	20.49	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		577.00000	0,575	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		14.00000	0,014	37.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,143.00000	8,142	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		29.00000	0,029	35.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,158.00000	6,157	35.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		61.00000	0,061	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,190.00000	4,189	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		145.00000	0,145	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,274.00000	2,273	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		481.00000	0,479	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		610.00000	0,607	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,022.00000	1,019	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		151.00000	0,147	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,892.00000	1,892	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		21.00000	0,020	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,876.00000	2,877	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		5.00000	0,005	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,872.00000	3,873	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		13.00000	0,013	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,192.00000	8,191	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		28.00000	0,028	35.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,207.00000	6,206	35.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		59.00000	0,060	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,238.00000	4,238	32.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		141.00000	0,141	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,320.00000	2,319	27.14	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	13/09/2010	Foreign Exchange Future	7.95	Call		464.00000	0,463	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		643.00000	0,641	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		986.00000	0,984	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		165.00000	0,162	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,845.00000	1,844	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		24.00000	0,022	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,827.00000	2,827	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,005	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,822.00000	3,823	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		13.00000	0,013	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,292.00000	8,291	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		27.00000	0,027	35.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,306.00000	6,305	35.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		57.00000	0,057	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,336.00000	4,335	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		134.00000	0,134	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,413.00000	2,412	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		432.00000	0,431	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		711.00000	0,709	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		917.00000	0,915	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		196.00000	0,193	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,751.00000	1,750	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		30.00000	0,028	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,728.00000	2,728	23.56	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	5.05	Put		7.00000	0,006	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,723.00000	3,723	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		12.00000	0,012	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,341.00000	8,340	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		27.00000	0,027	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,356.00000	6,355	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		56.00000	0,056	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,385.00000	4,384	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		130.00000	0,130	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,459.00000	2,458	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		417.00000	0,416	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		746.00000	0,744	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		884.00000	0,882	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		213.00000	0,210	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,704.00000	1,703	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		33.00000	0,031	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,678.00000	2,679	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,673.00000	3,673	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		12.00000	0,012	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,391.00000	8,390	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		26.00000	0,026	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,405.00000	6,404	35.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		55.00000	0,055	32.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,434.00000	4,433	32.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		127.00000	0,127	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,506.00000	2,505	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		403.00000	0,402	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		782.00000	0,780	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		852.00000	0,850	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		231.00000	0,228	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,657.00000	1,657	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		36.00000	0,035	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,628.00000	2,629	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,007	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,623.00000	3,624	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		11.00000	0,011	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,540.00000	8,539	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		25.00000	0,025	35.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,554.00000	6,553	35.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		51.00000	0,051	32.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,580.00000	4,579	32.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		118.00000	0,118	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,647.00000	2,646	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		761.00000	0,759	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		290.00000	0,287	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,520.00000	1,519	18.86	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	13/09/2010	Foreign Exchange Future	6.30	Put		49.00000	0,047	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,480.00000	2,480	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,008	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,473.00000	3,474	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		11.00000	0,011	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,490.00000	8,489	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		25.00000	0,025	35.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,504.00000	6,503	35.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		52.00000	0,052	32.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,531.00000	4,530	32.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		121.00000	0,121	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,600.00000	2,599	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		376.00000	0,375	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		855.00000	0,853	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		790.00000	0,789	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		269.00000	0,267	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,566.00000	1,565	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		45.00000	0,043	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,529.00000	2,530	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,008	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,523.00000	3,524	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		10.00000	0,010	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,639.00000	8,638	37.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		24.00000	0,024	35.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,653.00000	6,652	35.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		49.00000	0,049	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,678.00000	4,677	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		112.00000	0,112	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,741.00000	2,740	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		340.00000	0,339	22.27	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		969.00000	0,967	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		705.00000	0,703	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		334.00000	0,331	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,431.00000	1,430	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		60.00000	0,058	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,381.00000	2,381	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,009	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,374.00000	3,374	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,002	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		364.00000	0,363	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		893.00000	0,891	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		15.00000	0,015	37.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,944.00000	7,943	37.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		31.00000	0,031	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,960.00000	5,959	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		66.00000	0,066	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,995.00000	3,994	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		161.00000	0,161	26.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,090.00000	2,089	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		556.00000	0,556	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		485.00000	0,484	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,172.00000	1,172	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		101.00000	0,100	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,084.00000	2,085	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		13.00000	0,013	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,075.00000	3,076	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,004	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,072.00000	4,072	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		15.00000	0,015	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,994.00000	7,993	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		31.00000	0,031	35.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,010.00000	6,009	35.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		65.00000	0,065	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,044.00000	4,043	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		157.00000	0,157	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,136.00000	2,135	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		536.00000	0,534	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		515.00000	0,512	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,133.00000	1,131	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		112.00000	0,109	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,036.00000	2,036	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,014	19.45	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,026.00000	3,026	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,004	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,022.00000	4,023	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		13.00000	0,013	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,242.00000	8,241	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		28.00000	0,028	35.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,257.00000	6,256	35.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		58.00000	0,058	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,287.00000	4,286	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		137.00000	0,137	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,366.00000	2,365	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		448.00000	0,446	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		677.00000	0,674	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		951.00000	0,949	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		180.00000	0,177	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,798.00000	1,797	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		27.00000	0,025	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,777.00000	2,778	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,006	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,772.00000	3,773	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		12.00000	0,012	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,441.00000	8,440	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		26.00000	0,026	35.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,455.00000	6,454	35.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		54.00000	0,054	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,483.00000	4,482	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		124.00000	0,124	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,553.00000	2,552	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		389.00000	0,388	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		818.00000	0,816	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		821.00000	0,819	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		250.00000	0,247	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,611.00000	1,610	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		40.00000	0,038	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,579.00000	2,579	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,007	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,573.00000	3,574	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		11.00000	0,011	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,590.00000	8,589	37.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		24.00000	0,024	35.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,603.00000	6,602	35.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		50.00000	0,050	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,629.00000	4,628	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		115.00000	0,115	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,694.00000	2,693	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		352.00000	0,351	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		931.00000	0,929	22.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		732.00000	0,731	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		311.00000	0,309	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,475.00000	1,474	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		54.00000	0,052	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,430.00000	2,431	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,009	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,424.00000	3,424	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,002	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		198.00000	0,197	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,727.00000	1,725	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		215.00000	0,214	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,594.00000	1,592	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,087.00000	1,085	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		308.00000	0,307	22.76	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,209.00000	1,207	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		280.00000	0,279	23.24	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.90210	7.90280		20.44	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		36.00000	0,035	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,083.00000	8,083	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		61.00000	0,060	33.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,108.00000	6,108	33.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		109.00000	0,108	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,156.00000	4,156	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		226.00000	0,224	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,273.00000	2,272	26.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		614.00000	0,611	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		661.00000	0,659	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,142.00000	1,138	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		189.00000	0,186	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,990.00000	1,988	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		37.00000	0,036	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,962.00000	2,961	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,955.00000	3,955	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,003	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		437.00000	0,433	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,084.00000	1,081	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		35.00000	0,035	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,132.00000	8,133	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		60.00000	0,059	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,157.00000	6,157	33.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		107.00000	0,107	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,204.00000	4,205	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		221.00000	0,219	26.21	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,318.00000	2,317	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,108.00000	1,104	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		205.00000	0,202	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,944.00000	1,942	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		41.00000	0,040	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,913.00000	2,912	22.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,010	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,906.00000	3,905	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		34.00000	0,034	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,181.00000	8,182	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		59.00000	0,059	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,206.00000	6,207	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		105.00000	0,105	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,252.00000	4,253	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		216.00000	0,214	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,363.00000	2,362	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		579.00000	0,576	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		726.00000	0,724	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,075.00000	1,071	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		222.00000	0,219	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,898.00000	1,896	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		45.00000	0,044	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,864.00000	2,863	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,011	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,856.00000	3,855	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		34.00000	0,033	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,231.00000	8,231	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		58.00000	0,058	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,255.00000	6,256	34.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		104.00000	0,103	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,301.00000	4,301	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		211.00000	0,210	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,408.00000	2,408	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		563.00000	0,559	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		760.00000	0,757	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,043.00000	1,039	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		240.00000	0,237	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,852.00000	1,850	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		49.00000	0,048	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,815.00000	2,814	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		12.00000	0,012	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,806.00000	3,805	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		597.00000	0,593	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		694.00000	0,691	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		33.00000	0,032	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,280.00000	8,280	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		57.00000	0,057	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,304.00000	6,305	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		102.00000	0,101	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,349.00000	4,349	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		207.00000	0,205	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,454.00000	2,453	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		547.00000	0,543	21.13	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		794.00000	0,791	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,012.00000	1,008	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		259.00000	0,256	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,807.00000	1,805	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		54.00000	0,053	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,765.00000	2,764	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,756.00000	3,755	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		32.00000	0,032	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,329.00000	8,330	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		57.00000	0,056	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,354.00000	6,354	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		100.00000	0,100	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,397.00000	4,398	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		202.00000	0,201	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,499.00000	2,499	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		531.00000	0,527	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		828.00000	0,825	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		981.00000	0,977	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		278.00000	0,275	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,762.00000	1,759	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		59.00000	0,057	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,716.00000	2,715	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,013	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	13/12/2010	Foreign Exchange Future	4.20	Call		3,706.00000	3,706	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,004	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		31.00000	0,031	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,378.00000	8,379	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		56.00000	0,055	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,403.00000	6,403	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		99.00000	0,098	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,446.00000	4,446	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		198.00000	0,197	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,545.00000	2,545	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		516.00000	0,513	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		863.00000	0,861	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		951.00000	0,947	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		298.00000	0,295	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,717.00000	1,715	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		64.00000	0,063	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,667.00000	2,666	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,014	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,657.00000	3,656	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		29.00000	0,028	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,576.00000	8,576	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		53.00000	0,052	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,600.00000	6,600	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		92.00000	0,092	31.38	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,639.00000	4,640	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		182.00000	0,181	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,729.00000	2,729	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		461.00000	0,458	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,008.00000	1,006	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		840.00000	0,836	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		387.00000	0,384	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,543.00000	1,540	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		90.00000	0,088	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,472.00000	2,470	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		19.00000	0,018	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,458.00000	3,457	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		29.00000	0,029	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,526.00000	8,527	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		53.00000	0,053	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,550.00000	6,551	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		94.00000	0,093	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,591.00000	4,591	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		186.00000	0,185	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,683.00000	2,683	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		474.00000	0,471	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		971.00000	0,969	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		867.00000	0,862	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		364.00000	0,360	19.39	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	6.40	Call		1,586.00000	1,583	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		83.00000	0,081	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,521.00000	2,519	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		18.00000	0,017	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,508.00000	3,507	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		425.00000	0,422	22.38	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,122.00000	1,120	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		28.00000	0,028	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,625.00000	8,626	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		52.00000	0,051	34.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,649.00000	6,649	34.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		91.00000	0,090	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,688.00000	4,688	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		179.00000	0,177	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,776.00000	2,775	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		449.00000	0,445	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,046.00000	1,043	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		814.00000	0,810	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		411.00000	0,408	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,500.00000	1,497	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		97.00000	0,095	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,423.00000	2,422	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		20.00000	0,020	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,408.00000	3,407	25.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		502.00000	0,498	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		899.00000	0,896	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		37.00000	0,037	36.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,984.00000	7,985	36.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		63.00000	0,062	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,010.00000	6,010	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		113.00000	0,112	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,060.00000	4,060	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		235.00000	0,234	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,182.00000	2,182	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		653.00000	0,649	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		600.00000	0,597	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,215.00000	1,212	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		162.00000	0,160	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,085.00000	2,083	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		32.00000	0,031	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,061.00000	3,060	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,055.00000	4,054	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		37.00000	0,036	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,034.00000	8,034	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		62.00000	0,061	33.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,059.00000	6,059	33.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		111.00000	0,110	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,108.00000	4,108	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		231.00000	0,229	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,228.00000	2,227	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		633.00000	0,629	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		630.00000	0,627	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,177.00000	1,173	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		174.00000	0,171	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,037.00000	2,035	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		34.00000	0,033	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,012.00000	3,011	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,009	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,005.00000	4,004	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		31.00000	0,030	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,428.00000	8,428	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		55.00000	0,054	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,452.00000	6,452	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		97.00000	0,096	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,494.00000	4,494	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		194.00000	0,193	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,591.00000	2,591	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		922.00000	0,918	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		319.00000	0,316	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,673.00000	1,670	18.86	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	13/12/2010	Foreign Exchange Future	6.30	Put		70.00000	0,068	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,618.00000	2,617	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,015	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,607.00000	3,606	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		30.00000	0,030	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,477.00000	8,478	36.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		54.00000	0,054	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,501.00000	6,502	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		95.00000	0,095	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,542.00000	4,543	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		190.00000	0,189	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,637.00000	2,637	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		488.00000	0,484	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		935.00000	0,932	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		894.00000	0,890	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		341.00000	0,338	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,629.00000	1,626	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		76.00000	0,074	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,569.00000	2,568	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,016	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,557.00000	3,556	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		45.00000	0,044	35.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,192.00000	7,192	35.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		77.00000	0,077	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,224.00000	5,225	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		145.00000	0,144	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,292.00000	3,292	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		337.00000	0,334	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,484.00000	1,482	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,853.00000	4,852	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,526.00000	1,524	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		329.00000	0,326	23.77	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.94320	12.01110		17.84	5,016,144.00	420	13,916.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,989.00000	10,057	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,989.00000	8,057	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	30.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,990.00000	6,058	30.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		4.00000	0,004	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,993.00000	4,061	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		58.00000	0,050	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,047.00000	2,107	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		142.00000	0,127	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,131.00000	1,184	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		398.00000	0,362	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		387.00000	0,419	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,069.00000	1,008	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		58.00000	0,065	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,020.00000	1,953	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,010	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,139.00000	10,207	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,139.00000	8,207	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,140.00000	6,208	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		4.00000	0,003	26.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,143.00000	4,210	26.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		48.00000	0,042	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,187.00000	2,249	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		123.00000	0,109	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,262.00000	1,316	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		340.00000	0,308	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		479.00000	0,515	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		945.00000	0,886	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		84.00000	0,093	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,873.00000	1,806	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		12.00000	0,013	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,089.00000	10,157	34.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,089.00000	8,157	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	30.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,090.00000	6,158	30.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		4.00000	0,003	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,093.00000	4,160	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		51.00000	0,044	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,140.00000	2,201	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		129.00000	0,115	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,218.00000	1,272	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		358.00000	0,325	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		447.00000	0,482	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		985.00000	0,925	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		74.00000	0,082	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,922.00000	1,855	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		11.00000	0,012	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,864.00000	2,796	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,489.00000	9,557	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,489.00000	7,557	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,339.00000	9,407	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.02	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,339.00000	7,407	33.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		2.00000	0,001	29.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,341.00000	5,408	29.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		10.00000	0,009	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,349.00000	3,416	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		101.00000	0,090	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,440.00000	1,497	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		276.00000	0,249	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		615.00000	0,656	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		790.00000	0,735	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		129.00000	0,142	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,679.00000	1,612	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		18.00000	0,019	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,665.00000	2,597	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,189.00000	9,257	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,189.00000	7,257	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		2.00000	0,001	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,191.00000	5,258	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		13.00000	0,011	25.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,202.00000	3,268	25.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		117.00000	0,104	22.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,306.00000	1,361	22.05	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	12.20	Call		323.00000	0,292	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		512.00000	0,549	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		905.00000	0,847	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		94.00000	0,104	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,824.00000	1,757	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		13.00000	0,014	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,814.00000	2,746	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,239.00000	9,307	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	32.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,239.00000	7,307	32.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		2.00000	0,001	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,241.00000	5,308	28.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		12.00000	0,010	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,251.00000	3,317	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		111.00000	0,099	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,350.00000	1,406	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		306.00000	0,277	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		545.00000	0,584	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		866.00000	0,809	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		105.00000	0,116	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,776.00000	1,709	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		15.00000	0,016	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,764.00000	2,696	23.50	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	9.25	Put		3.00000	0,003	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,389.00000	9,457	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,389.00000	7,457	33.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,390.00000	5,458	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		10.00000	0,008	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,399.00000	3,465	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		97.00000	0,086	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,486.00000	1,543	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		262.00000	0,236	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		651.00000	0,693	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		754.00000	0,700	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		143.00000	0,157	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,630.00000	1,564	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		19.00000	0,021	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,615.00000	2,547	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,639.00000	9,707	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,639.00000	7,707	33.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,789.00000	9,857	34.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,789.00000	7,857	33.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,039.00000	10,107	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,039.00000	8,107	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,040.00000	6,108	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		4.00000	0,004	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,043.00000	4,111	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		135.00000	0,121	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,174.00000	1,228	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		378.00000	0,343	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		417.00000	0,450	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,027.00000	0,966	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		66.00000	0,073	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,971.00000	1,904	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		10.00000	0,011	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,939.00000	10,007	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,939.00000	8,007	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,889.00000	9,957	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,889.00000	7,957	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,839.00000	9,907	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,839.00000	7,907	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,739.00000	9,807	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,739.00000	7,807	33.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,589.00000	9,657	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,589.00000	7,657	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,539.00000	9,607	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,539.00000	7,607	33.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,439.00000	9,507	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,439.00000	7,507	33.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,440.00000	5,508	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		9.00000	0,008	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,448.00000	3,515	25.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		93.00000	0,082	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,532.00000	1,589	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		248.00000	0,224	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		687.00000	0,731	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		719.00000	0,666	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		158.00000	0,173	17.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,582.00000	1,516	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		21.00000	0,023	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,565.00000	2,497	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,289.00000	9,357	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,289.00000	7,357	32.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		2.00000	0,001	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,291.00000	5,358	29.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		3.00000	0,003	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,292.00000	4,360	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		11.00000	0,009	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,300.00000	3,366	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		40.00000	0,034	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,329.00000	2,391	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		106.00000	0,095	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,395.00000	1,452	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		291.00000	0,262	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		580.00000	0,619	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		828.00000	0,771	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		117.00000	0,128	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,727.00000	1,660	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		16.00000	0,017	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,714.00000	2,646	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,003	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		54.00000	0,047	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,093.00000	2,154	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,890.00000	5,958	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		2.00000	0,002	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,891.00000	4,959	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		5.00000	0,004	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,894.00000	3,961	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		18.00000	0,016	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,907.00000	2,973	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		62.00000	0,056	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,951.00000	2,013	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		157.00000	0,140	21.04	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,046.00000	1,097	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		447.00000	0,405	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		336.00000	0,362	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,160.00000	1,095	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		49.00000	0,052	17.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,119.00000	2,051	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,640.00000	5,708	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		3.00000	0,002	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,642.00000	4,709	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		7.00000	0,006	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,646.00000	3,713	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		25.00000	0,022	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,664.00000	2,729	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		77.00000	0,069	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,716.00000	1,776	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		202.00000	0,181	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		841.00000	0,888	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		588.00000	0,539	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		227.00000	0,246	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,392.00000	1,326	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		31.00000	0,033	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,366.00000	2,299	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,006	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,740.00000	5,808	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		2.00000	0,002	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,741.00000	4,809	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		6.00000	0,005	26.01	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,745.00000	3,812	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		22.00000	0,019	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,761.00000	2,826	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		71.00000	0,063	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,810.00000	1,870	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		182.00000	0,163	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		921.00000	0,970	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		528.00000	0,483	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		267.00000	0,290	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,298.00000	1,233	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		37.00000	0,040	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,267.00000	2,200	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,007	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	29.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,540.00000	5,608	29.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		3.00000	0,002	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,542.00000	4,609	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		8.00000	0,007	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,547.00000	3,614	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		29.00000	0,025	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,568.00000	2,632	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		85.00000	0,075	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,624.00000	1,682	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		224.00000	0,201	19.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		763.00000	0,808	19.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		651.00000	0,600	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		190.00000	0,207	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,487.00000	1,421	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		26.00000	0,028	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,466.00000	2,398	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,005	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,840.00000	5,908	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		2.00000	0,002	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,841.00000	4,909	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		5.00000	0,005	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,844.00000	3,912	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		20.00000	0,017	25.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,859.00000	2,924	25.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		65.00000	0,058	24.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,904.00000	1,965	24.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		165.00000	0,147	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,004.00000	1,054	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		473.00000	0,430	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		312.00000	0,337	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,206.00000	1,141	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		45.00000	0,048	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,168.00000	2,101	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,008	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	30.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,940.00000	6,008	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		2.00000	0,002	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,941.00000	5,009	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		5.00000	0,004	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,944.00000	4,011	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		17.00000	0,015	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,956.00000	3,022	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		60.00000	0,053	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,999.00000	2,060	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		149.00000	0,133	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,088.00000	1,140	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		422.00000	0,382	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		361.00000	0,389	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,114.00000	1,050	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		53.00000	0,057	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,069.00000	2,002	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,009	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	30.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,790.00000	5,858	30.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		2.00000	0,002	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,791.00000	4,859	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		6.00000	0,005	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,795.00000	3,862	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		21.00000	0,018	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,810.00000	2,875	25.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		68.00000	0,060	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,857.00000	1,917	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		173.00000	0,155	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		962.00000	1,012	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		500.00000	0,456	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		289.00000	0,313	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,252.00000	1,187	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		41.00000	0,044	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,218.00000	2,150	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,007	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	29.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,690.00000	5,758	29.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		2.00000	0,002	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,691.00000	4,759	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		7.00000	0,006	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,696.00000	3,763	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		24.00000	0,021	25.18	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,713.00000	2,778	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		74.00000	0,066	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,763.00000	1,823	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		192.00000	0,172	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		881.00000	0,929	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		557.00000	0,510	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		246.00000	0,267	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,345.00000	1,279	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		34.00000	0,036	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,317.00000	2,249	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,006	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,590.00000	5,658	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		3.00000	0,002	27.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,592.00000	4,659	27.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		7.00000	0,006	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,596.00000	3,663	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		27.00000	0,023	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,616.00000	2,680	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		81.00000	0,072	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,670.00000	1,729	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		213.00000	0,191	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		802.00000	0,848	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		619.00000	0,569	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		208.00000	0,226	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,439.00000	1,373	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		28.00000	0,030	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,416.00000	2,348	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,005	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,490.00000	5,558	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		3.00000	0,002	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,492.00000	4,559	27.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		8.00000	0,007	25.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,497.00000	3,564	25.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		31.00000	0,027	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,520.00000	2,584	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		236.00000	0,212	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		725.00000	0,769	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		684.00000	0,633	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		173.00000	0,190	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,535.00000	1,468	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		24.00000	0,025	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,515.00000	2,448	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,005	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		88.00000	0,079	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,577.00000	1,636	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,589.00000	8,657	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		1.00000	0,001	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,590.00000	6,658	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,412.00000	3,344	26.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	26.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,489.00000	8,557	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		1.00000	0,001	31.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,490.00000	6,558	31.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,512.00000	3,444	26.92	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	8.50	Put		1.00000	0,001	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,539.00000	8,607	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		1.00000	0,001	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,540.00000	6,608	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,462.00000	3,394	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,789.00000	8,857	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		1.00000	0,001	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,790.00000	6,858	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,213.00000	3,145	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,889.00000	8,957	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		1.00000	0,000	32.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,890.00000	6,957	32.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,113.00000	3,045	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,839.00000	8,907	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,001	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,840.00000	6,908	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,163.00000	3,095	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,939.00000	9,007	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		1.00000	0,000	32.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,940.00000	7,007	32.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,063.00000	2,995	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,089.00000	9,157	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,000	32.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,090.00000	7,157	32.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,002	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,091.00000	5,159	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		14.00000	0,012	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,103.00000	3,169	25.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,914.00000	2,846	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,139.00000	9,207	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	32.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,139.00000	7,207	32.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		2.00000	0,002	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,141.00000	5,209	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		13.00000	0,011	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,152.00000	3,218	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	34.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,039.00000	9,107	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		1.00000	0,000	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,040.00000	7,107	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		2.00000	0,002	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,041.00000	5,109	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		15.00000	0,013	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,054.00000	3,120	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,963.00000	2,895	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,002	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,339.00000	8,407	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		1.00000	0,001	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,340.00000	6,408	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		3.00000	0,003	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,342.00000	4,410	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		37.00000	0,032	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,376.00000	2,439	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,662.00000	3,594	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,061.00000	3,994	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,001	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,013.00000	2,945	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,012.00000	3,944	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	29.16	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	7.85	Call		4,161.00000	4,093	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,962.00000	3,894	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,639.00000	8,707	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		1.00000	0,001	31.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,640.00000	6,708	31.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,362.00000	3,294	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,001	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,862.00000	3,794	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,189.00000	8,257	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		1.00000	0,001	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,190.00000	6,258	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		4.00000	0,003	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,193.00000	4,260	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		45.00000	0,039	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,234.00000	2,296	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,812.00000	3,744	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,439.00000	8,507	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		1.00000	0,001	31.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,440.00000	6,508	31.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		3.00000	0,003	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,442.00000	4,510	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		33.00000	0,028	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,472.00000	2,535	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,562.00000	3,494	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,689.00000	8,757	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		1.00000	0,001	31.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,690.00000	6,758	31.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,312.00000	3,245	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,002	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,389.00000	8,457	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		1.00000	0,001	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,390.00000	6,458	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		3.00000	0,003	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,392.00000	4,460	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		35.00000	0,030	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,424.00000	2,487	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,612.00000	3,544	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,739.00000	8,807	34.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		1.00000	0,001	31.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,740.00000	6,808	31.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,263.00000	3,195	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.15130	12.21960		18.37	1,336,643.00	110	12,379.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,831.00000	9,900	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		5.00000	0,004	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,835.00000	7,903	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,131.00000	10,200	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		4.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,134.00000	8,202	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,631.00000	9,700	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		5.00000	0,005	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,635.00000	7,704	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		21.00000	0,018	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,651.00000	5,717	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		73.00000	0,069	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,703.00000	3,768	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,481.00000	9,550	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		6.00000	0,005	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,486.00000	7,554	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		23.00000	0,020	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,503.00000	5,569	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		79.00000	0,074	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,559.00000	3,623	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,381.00000	9,450	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		6.00000	0,006	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,386.00000	7,455	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		253.00000	0,239	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,633.00000	1,688	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		472.00000	0,446	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		852.00000	0,895	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,686.00000	1,624	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		66.00000	0,073	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,637.00000	2,570	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,019	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		2.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,182.00000	9,250	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		7.00000	0,006	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,187.00000	7,255	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		2.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,232.00000	9,300	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		7.00000	0,006	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,237.00000	7,305	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		520.00000	0,492	19.06	0.00	0	8,032.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		750.00000	0,791	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,021.00000	0,972	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		251.00000	0,271	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,820.00000	1,757	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		50.00000	0,056	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,785.00000	2,717	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,016	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,681.00000	9,750	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		20.00000	0,018	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,700.00000	5,767	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		71.00000	0,067	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,751.00000	3,816	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,881.00000	9,950	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		4.00000	0,004	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,884.00000	7,953	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		18.00000	0,015	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,898.00000	5,964	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,031.00000	10,100	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		4.00000	0,004	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,034.00000	8,103	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		593.00000	0,562	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		623.00000	0,661	18.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,158.00000	1,105	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		188.00000	0,204	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,003.00000	1,938	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		33.00000	0,037	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,081.00000	10,150	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		4.00000	0,004	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,084.00000	8,153	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,122.00000	1,071	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		202.00000	0,220	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,957.00000	1,892	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		37.00000	0,041	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,981.00000	10,050	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		4.00000	0,004	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,984.00000	8,053	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		180.00000	0,170	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,160.00000	2,219	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		322.00000	0,304	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,302.00000	1,353	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		613.00000	0,581	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		593.00000	0,630	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,193.00000	1,140	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		173.00000	0,189	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,050.00000	1,985	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		30.00000	0,034	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,931.00000	10,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		17.00000	0,015	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,947.00000	6,014	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		63.00000	0,060	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,993.00000	4,059	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,781.00000	9,850	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		5.00000	0,004	28.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,785.00000	7,853	28.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,731.00000	9,800	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		5.00000	0,005	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,735.00000	7,804	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		20.00000	0,017	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,750.00000	5,816	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		70.00000	0,065	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,800.00000	3,864	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,581.00000	9,650	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		6.00000	0,005	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,586.00000	7,654	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		22.00000	0,019	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,602.00000	5,668	27.31	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		75.00000	0,070	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,655.00000	3,719	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		810.00000	0,769	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		390.00000	0,418	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,513.00000	1,454	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		93.00000	0,103	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,441.00000	2,373	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		21.00000	0,022	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,531.00000	9,600	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		6.00000	0,005	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,536.00000	7,604	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,431.00000	9,500	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		6.00000	0,006	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,436.00000	7,505	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		245.00000	0,232	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,675.00000	1,731	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		896.00000	0,852	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		326.00000	0,351	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,642.00000	1,581	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		72.00000	0,080	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,331.00000	9,400	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		7.00000	0,006	28.22	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	19.55	Put		7,337.00000	7,405	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		18.00000	0,016	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,848.00000	5,915	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		35.00000	0,032	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,865.00000	4,931	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		66.00000	0,062	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,896.00000	3,961	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		111.00000	0,104	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,941.00000	3,003	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		260.00000	0,246	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,590.00000	1,645	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		487.00000	0,461	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		817.00000	0,860	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		957.00000	0,910	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		287.00000	0,309	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,730.00000	1,668	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		60.00000	0,067	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,687.00000	2,619	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		17.00000	0,018	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		175.00000	0,165	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,205.00000	2,264	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		13.00000	0,011	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,393.00000	6,460	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		47.00000	0,043	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,427.00000	4,492	26.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		83.00000	0,078	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,463.00000	3,527	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		658.00000	0,623	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		538.00000	0,572	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,270.00000	1,214	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		150.00000	0,163	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		14.00000	0,012	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,294.00000	6,361	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		365.00000	0,345	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,145.00000	1,194	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		706.00000	0,668	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		486.00000	0,517	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,349.00000	1,292	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		129.00000	0,141	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,245.00000	2,178	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		25.00000	0,027	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		17.00000	0,014	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,997.00000	6,063	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		32.00000	0,029	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,012.00000	5,078	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		62.00000	0,057	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,042.00000	4,106	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		102.00000	0,096	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,082.00000	3,145	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		238.00000	0,225	21.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,718.00000	1,774	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		442.00000	0,418	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		922.00000	0,967	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		867.00000	0,823	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		347.00000	0,372	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,599.00000	1,538	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		79.00000	0,087	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,539.00000	2,471	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		19.00000	0,020	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		783.00000	0,743	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		413.00000	0,442	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,472.00000	1,412	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		102.00000	0,111	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,392.00000	2,324	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		22.00000	0,023	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		24.00000	0,021	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,454.00000	5,520	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		46.00000	0,042	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,476.00000	4,541	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		332.00000	0,314	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,262.00000	1,313	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		635.00000	0,601	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		565.00000	0,600	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,098.00000	2,031	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		28.00000	0,030	16.82	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	18.55	Call		13.00000	0,011	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,343.00000	6,410	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		49.00000	0,045	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,379.00000	4,444	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		85.00000	0,080	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,415.00000	3,479	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		196.00000	0,185	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,026.00000	2,084	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		353.00000	0,334	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,183.00000	1,233	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		682.00000	0,645	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		512.00000	0,544	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,309.00000	1,253	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		139.00000	0,152	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,196.00000	2,129	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		26.00000	0,028	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		14.00000	0,012	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,244.00000	6,311	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		27.00000	0,024	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,257.00000	5,323	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		52.00000	0,048	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,282.00000	4,347	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		89.00000	0,084	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,319.00000	3,383	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		376.00000	0,356	20.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,106.00000	1,155	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		731.00000	0,692	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		461.00000	0,491	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,389.00000	1,331	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		119.00000	0,130	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,294.00000	2,226	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		24.00000	0,025	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		389.00000	0,367	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,069.00000	1,116	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		757.00000	0,717	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		437.00000	0,466	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,343.00000	2,275	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		23.00000	0,024	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		16.00000	0,014	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,046.00000	6,113	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		31.00000	0,028	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,061.00000	5,127	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		60.00000	0,056	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,090.00000	4,155	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		99.00000	0,093	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,129.00000	3,192	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		428.00000	0,404	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		958.00000	1,003	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		838.00000	0,796	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		368.00000	0,395	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,556.00000	1,496	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		86.00000	0,095	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,490.00000	2,422	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		20.00000	0,021	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		232.00000	0,219	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,762.00000	1,818	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		19.00000	0,016	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,799.00000	5,865	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		36.00000	0,033	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,816.00000	4,882	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		68.00000	0,064	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,848.00000	3,913	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		114.00000	0,107	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,894.00000	2,956	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		276.00000	0,261	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,506.00000	1,560	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		22.00000	0,019	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,552.00000	5,618	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		43.00000	0,039	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,573.00000	4,638	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		77.00000	0,072	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,607.00000	3,671	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		131.00000	0,123	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,661.00000	2,722	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		312.00000	0,295	20.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,342.00000	1,394	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		25.00000	0,022	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,355.00000	5,421	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,088.00000	1,037	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		218.00000	0,236	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,911.00000	1,847	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		41.00000	0,046	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,884.00000	2,816	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		14.00000	0,015	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		28.00000	0,025	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,208.00000	5,274	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		54.00000	0,050	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,234.00000	4,299	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		160.00000	0,151	23.43	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,340.00000	2,400	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,054.00000	1,005	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		234.00000	0,254	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,865.00000	1,801	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		45.00000	0,050	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		51.00000	0,047	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,331.00000	4,396	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		87.00000	0,082	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,367.00000	3,431	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		151.00000	0,142	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,431.00000	2,491	23.61	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	14/06/2010	Foreign Exchange Future	13.50	Call		268.00000	0,253	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,548.00000	1,602	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		503.00000	0,476	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		783.00000	0,825	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		989.00000	0,941	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		269.00000	0,290	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,775.00000	1,712	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		55.00000	0,061	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,736.00000	2,668	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		16.00000	0,017	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		5.00000	0,005	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,685.00000	7,754	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		15.00000	0,012	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,195.00000	6,261	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		39.00000	0,035	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,719.00000	4,784	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		92.00000	0,086	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,272.00000	3,335	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		213.00000	0,201	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,893.00000	1,950	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		538.00000	0,509	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		718.00000	0,758	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,430.00000	1,372	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		110.00000	0,121	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,834.00000	2,767	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,016	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,322.00000	4,254	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,003	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		201.00000	0,190	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,981.00000	2,039	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		4.00000	0,004	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,934.00000	8,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		12.00000	0,011	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,442.00000	6,510	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		33.00000	0,030	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,963.00000	5,029	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		81.00000	0,076	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,511.00000	3,575	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		185.00000	0,175	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,115.00000	2,174	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		457.00000	0,432	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		887.00000	0,931	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,231.00000	1,176	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		161.00000	0,175	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,588.00000	2,520	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		18.00000	0,019	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,074.00000	4,006	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,005	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,383.00000	8,452	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		9.00000	0,008	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,889.00000	6,957	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		25.00000	0,022	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,405.00000	5,471	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		65.00000	0,061	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,945.00000	4,010	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		142.00000	0,134	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,522.00000	2,583	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		343.00000	0,323	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,223.00000	1,272	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		926.00000	0,881	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		306.00000	0,330	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,147.00000	2,080	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		27.00000	0,029	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,626.00000	3,558	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,007	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		16.00000	0,013	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,096.00000	6,162	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		30.00000	0,027	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,110.00000	5,176	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		58.00000	0,054	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,138.00000	4,203	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		97.00000	0,091	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,177.00000	3,240	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		170.00000	0,160	23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,250.00000	2,309	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		225.00000	0,212	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,805.00000	1,861	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		303.00000	0,286	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,383.00000	1,435	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		414.00000	0,392	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		994.00000	1,041	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		574.00000	0,544	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		654.00000	0,693	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		190.00000	0,180	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,070.00000	2,129	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		15.00000	0,013	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,145.00000	6,212	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		29.00000	0,026	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,159.00000	5,225	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		56.00000	0,052	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,186.00000	4,251	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		94.00000	0,089	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,224.00000	3,288	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		219.00000	0,206	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,849.00000	1,905	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		294.00000	0,277	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,424.00000	1,476	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		401.00000	0,379	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,031.00000	1,078	19.99	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	12.35	Call		556.00000	0,526	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		686.00000	0,725	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		207.00000	0,195	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,937.00000	1,994	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		26.00000	0,023	27.17	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,306.00000	5,372	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		285.00000	0,269	21.26	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,465.00000	1,518	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		165.00000	0,155	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,295.00000	2,354	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		3.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,583.00000	8,651	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		11.00000	0,010	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,591.00000	6,659	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		42.00000	0,038	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,622.00000	4,687	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		127.00000	0,119	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,707.00000	2,768	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,428.00000	3,360	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,009	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,483.00000	8,552	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		12.00000	0,010	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,492.00000	6,559	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		44.00000	0,041	26.79	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	16.70	Put		4,524.00000	4,590	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		134.00000	0,126	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,614.00000	2,675	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,527.00000	3,459	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,008	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		3.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,533.00000	8,601	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		11.00000	0,010	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,541.00000	6,609	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,477.00000	3,409	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,008	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,782.00000	8,851	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		10.00000	0,008	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,790.00000	6,857	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,230.00000	3,162	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,011	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,882.00000	8,951	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		34.00000	0,031	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,914.00000	4,980	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		108.00000	0,101	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,988.00000	3,050	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,131.00000	3,063	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,012	21.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,832.00000	8,901	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		9.00000	0,008	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,839.00000	6,907	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,180.00000	3,112	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,011	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,932.00000	9,001	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		9.00000	0,008	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,939.00000	7,007	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		105.00000	0,098	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,035.00000	3,097	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,081.00000	3,014	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,013	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,082.00000	9,151	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		8.00000	0,007	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,088.00000	7,156	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,933.00000	2,865	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,014	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,132.00000	9,201	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		8.00000	0,007	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,138.00000	7,206	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		2.00000	0,002	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,032.00000	9,101	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		8.00000	0,007	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,038.00000	7,106	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,983.00000	2,915	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		13.00000	0,014	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,333.00000	8,402	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		147.00000	0,138	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,477.00000	2,537	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,676.00000	3,608	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,007	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,032.00000	2,964	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,013	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,024.00000	3,956	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,005	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,173.00000	4,105	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,004	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,974.00000	3,906	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,005	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,632.00000	8,701	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		11.00000	0,009	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,641.00000	6,708	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		40.00000	0,036	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,670.00000	4,735	26.86	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	14.85	Call		124.00000	0,116	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,754.00000	2,815	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,378.00000	3,310	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,009	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,433.00000	8,502	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		138.00000	0,130	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,568.00000	2,629	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,577.00000	3,509	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,008	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,875.00000	3,807	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,006	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		4.00000	0,003	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,184.00000	8,252	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,825.00000	3,757	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,006	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,682.00000	8,751	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		10.00000	0,009	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,690.00000	6,758	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		120.00000	0,113	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,800.00000	2,862	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,329.00000	3,261	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,010	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,281.00000	9,350	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		7.00000	0,006	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,287.00000	7,355	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,732.00000	8,801	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		10.00000	0,009	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,740.00000	6,808	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		38.00000	0,034	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,768.00000	4,833	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		117.00000	0,110	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,847.00000	2,909	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,279.00000	3,211	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,010	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,982.00000	9,051	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		8.00000	0,007	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,988.00000	7,056	28.03	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.35380	12.42690		18.45	185,307.00	15	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		658.00000	0,623	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		961.00000	0,999	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		638.00000	0,603	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		991.00000	1,029	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		679.00000	0,643	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		932.00000	0,969	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			0.08120	0.08180		25.89	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		475.00000	0,004	25.89	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		295.00000	0,003	25.89	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		169.00000	0,002	30.22	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		989.00000	0,010	30.22	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,200.00000	0,011	22.29	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		20.00000	0,000	22.29	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08270	0.08340		29.70	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		758.00000	0,007	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		418.00000	0,005	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		398.00000	0,004	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,058.00000	0,011	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,407.00000	0,014	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		67.00000	0,001	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.72930	10.82170		17.01	10,053,354.10	937	22,667.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,828.00000	8,921	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	32.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,828.00000	6,921	32.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		2.00000	0,001	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,830.00000	4,922	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		17.00000	0,010	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,845.00000	2,931	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		130.00000	0,112	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		958.00000	1,033	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		426.00000	0,370	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		254.00000	0,291	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,199.00000	1,110	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		27.00000	0,031	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,176.00000	2,084	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,005	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,172.00000	3,080	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,001	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,078.00000	9,171	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,078.00000	7,171	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,178.00000	9,271	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,178.00000	7,271	33.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,928.00000	9,021	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,928.00000	7,021	33.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		52.00000	0,045	24.76	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,830.00000	1,916	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,728.00000	8,821	35.38	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	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,728.00000	6,821	32.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		2.00000	0,001	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,730.00000	4,822	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		19.00000	0,012	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,747.00000	2,833	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		146.00000	0,125	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		874.00000	0,946	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		485.00000	0,424	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		213.00000	0,245	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,294.00000	1,204	17.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		22.00000	0,025	17.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,275.00000	2,183	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,004	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,272.00000	3,180	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,001	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,578.00000	8,671	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,578.00000	6,671	32.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		2.00000	0,001	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,580.00000	4,672	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		22.00000	0,015	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,600.00000	2,686	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		172.00000	0,149	19.87	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	11.40	Put		750.00000	0,820	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		581.00000	0,515	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		159.00000	0,186	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,438.00000	1,348	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		16.00000	0,019	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,424.00000	2,332	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,003	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,422.00000	3,330	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,001	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,628.00000	8,721	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,628.00000	6,721	32.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		2.00000	0,001	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,630.00000	4,722	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		21.00000	0,014	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,649.00000	2,735	25.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		163.00000	0,140	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		791.00000	0,861	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		548.00000	0,483	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		176.00000	0,204	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,390.00000	1,300	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		18.00000	0,021	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,374.00000	2,282	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,003	22.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,372.00000	3,280	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,001	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,978.00000	9,071	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,978.00000	7,071	33.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,228.00000	9,321	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,228.00000	7,321	33.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,278.00000	9,371	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,278.00000	7,371	34.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,128.00000	9,221	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,128.00000	7,221	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,028.00000	9,121	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,028.00000	7,121	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,878.00000	8,971	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,878.00000	6,971	33.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,778.00000	8,871	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,778.00000	6,871	32.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		2.00000	0,001	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,780.00000	4,872	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		18.00000	0,011	25.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,796.00000	2,882	25.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		138.00000	0,119	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		916.00000	0,990	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		455.00000	0,396	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		233.00000	0,267	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,246.00000	1,157	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		24.00000	0,028	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,225.00000	2,133	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,004	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,222.00000	3,130	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,001	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,678.00000	8,771	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,678.00000	6,771	32.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,528.00000	8,621	35.38	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	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,528.00000	6,621	32.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		3.00000	0,001	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,531.00000	4,622	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		8.00000	0,003	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,536.00000	3,624	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		24.00000	0,016	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,552.00000	2,637	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		65.00000	0,056	23.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,593.00000	1,677	23.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		182.00000	0,158	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		710.00000	0,779	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		615.00000	0,547	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		143.00000	0,168	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,487.00000	1,396	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		15.00000	0,017	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,474.00000	2,382	22.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,003	22.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,472.00000	3,380	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,001	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		2.00000	0,001	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,680.00000	4,772	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		7.00000	0,003	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,685.00000	3,774	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		20.00000	0,013	25.61	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	13.50	Put		2,698.00000	2,784	25.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		57.00000	0,049	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,735.00000	1,820	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		154.00000	0,133	20.28	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		832.00000	0,904	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		515.00000	0,453	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		193.00000	0,224	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,342.00000	1,252	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		20.00000	0,023	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,325.00000	2,233	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,004	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,322.00000	3,230	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,001	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		2.00000	0,001	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,880.00000	4,972	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		6.00000	0,002	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,884.00000	3,973	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		16.00000	0,009	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,894.00000	2,980	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		48.00000	0,041	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,926.00000	2,012	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		124.00000	0,106	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,002.00000	1,077	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		399.00000	0,344	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		277.00000	0,315	17.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,151.00000	1,063	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		29.00000	0,034	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,126.00000	2,034	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,005	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,122.00000	3,030	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,001	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		2.00000	0,001	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,930.00000	5,022	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		5.00000	0,002	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,933.00000	4,023	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		15.00000	0,009	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,943.00000	3,030	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		46.00000	0,038	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,974.00000	2,059	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		117.00000	0,101	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,045.00000	1,122	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		373.00000	0,324	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		301.00000	0,345	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,104.00000	1,018	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		32.00000	0,039	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,076.00000	1,985	20.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,006	20.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,072.00000	2,980	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,001	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	29.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,129.00000	5,222	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		4.00000	0,001	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,132.00000	4,222	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		12.00000	0,006	25.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,140.00000	3,227	25.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		37.00000	0,029	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,165.00000	2,250	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		95.00000	0,082	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,223.00000	1,303	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		291.00000	0,254	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		419.00000	0,475	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		927.00000	0,847	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		55.00000	0,068	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,879.00000	1,787	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		7.00000	0,008	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,873.00000	2,780	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,179.00000	5,272	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		4.00000	0,001	26.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,182.00000	4,272	26.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		12.00000	0,006	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,190.00000	3,277	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		35.00000	0,027	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,213.00000	2,298	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		91.00000	0,078	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,269.00000	1,349	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		274.00000	0,239	18.24	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		452.00000	0,510	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		885.00000	0,806	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		63.00000	0,077	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,829.00000	1,738	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,009	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,823.00000	2,731	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,002	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,029.00000	5,122	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		5.00000	0,002	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,033.00000	4,123	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		14.00000	0,007	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,042.00000	3,128	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		42.00000	0,033	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,070.00000	2,154	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		106.00000	0,091	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,134.00000	1,212	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		328.00000	0,287	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		356.00000	0,408	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,013.00000	0,931	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		41.00000	0,052	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,977.00000	1,886	20.52	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	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,007	20.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,973.00000	2,880	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,979.00000	5,072	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		5.00000	0,002	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,983.00000	4,073	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		14.00000	0,008	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,992.00000	3,079	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		44.00000	0,036	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,022.00000	2,107	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		111.00000	0,096	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,089.00000	1,167	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		348.00000	0,305	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		326.00000	0,376	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,058.00000	0,974	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		36.00000	0,045	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,027.00000	1,935	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,006	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,023.00000	2,930	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,079.00000	5,172	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		5.00000	0,002	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,083.00000	4,173	26.72	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	13.90	Call		13.00000	0,007	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,091.00000	3,178	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		40.00000	0,031	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,118.00000	2,202	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		100.00000	0,086	21.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,178.00000	1,257	21.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		309.00000	0,270	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		387.00000	0,441	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		970.00000	0,889	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		48.00000	0,060	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,928.00000	1,836	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,007	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,923.00000	2,830	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,329.00000	5,422	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		3.00000	0,001	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,331.00000	4,422	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		10.00000	0,005	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,338.00000	3,426	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		30.00000	0,021	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,358.00000	2,442	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		78.00000	0,067	22.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,406.00000	1,488	22.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		230.00000	0,200	18.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		558.00000	0,621	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		763.00000	0,689	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		91.00000	0,110	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,682.00000	1,591	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		10.00000	0,012	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,673.00000	2,581	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,002	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,229.00000	5,322	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		4.00000	0,001	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,232.00000	4,322	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		11.00000	0,005	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,239.00000	3,326	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		33.00000	0,025	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,261.00000	2,346	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		86.00000	0,074	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,314.00000	1,395	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		258.00000	0,225	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		486.00000	0,546	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		843.00000	0,766	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		71.00000	0,087	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,780.00000	1,689	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		8.00000	0,010	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,773.00000	2,681	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,002	24.25	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	29.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,279.00000	5,372	29.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		4.00000	0,001	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,282.00000	4,372	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		11.00000	0,005	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,289.00000	3,376	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		31.00000	0,023	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,309.00000	2,394	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		244.00000	0,212	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		522.00000	0,583	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		803.00000	0,727	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		81.00000	0,098	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,731.00000	1,640	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,011	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,723.00000	2,631	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,002	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,379.00000	5,472	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		3.00000	0,001	27.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,381.00000	4,472	27.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		9.00000	0,004	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,387.00000	3,475	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		28.00000	0,020	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,406.00000	2,491	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		75.00000	0,064	23.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,453.00000	1,535	23.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		217.00000	0,188	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		595.00000	0,659	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		725.00000	0,652	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		103.00000	0,123	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,633.00000	1,542	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		11.00000	0,013	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,623.00000	2,531	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,002	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,429.00000	5,522	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		3.00000	0,001	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,431.00000	4,522	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		9.00000	0,004	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,437.00000	3,525	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		27.00000	0,018	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,455.00000	2,539	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		71.00000	0,061	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,499.00000	1,582	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		204.00000	0,177	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		632.00000	0,698	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		687.00000	0,616	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		115.00000	0,137	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,584.00000	1,493	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		12.00000	0,014	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,574.00000	2,481	23.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		82.00000	0,070	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,360.00000	1,441	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,328.00000	8,421	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,328.00000	6,421	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,672.00000	3,580	28.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,001	28.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,478.00000	8,571	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,478.00000	6,571	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		3.00000	0,001	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,481.00000	4,572	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		25.00000	0,017	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,503.00000	2,588	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		193.00000	0,167	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		671.00000	0,738	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		651.00000	0,581	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		129.00000	0,152	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,535.00000	1,445	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		13.00000	0,016	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,524.00000	2,432	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,003	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,522.00000	3,430	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,001	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,428.00000	8,521	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,428.00000	6,521	32.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,572.00000	3,480	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,001	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,278.00000	8,371	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,278.00000	6,371	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,722.00000	3,630	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,001	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,378.00000	8,471	35.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,378.00000	6,471	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,622.00000	3,530	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,001	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.91940	11.01250		17.49	2,784,447.00	255	12,395.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		247.00000	0,224	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,335.00000	1,405	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		281.00000	0,255	20.46	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	11.90	Put		1,169.00000	1,236	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		264.00000	0,239	20.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,252.00000	1,320	20.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,290.00000	8,382	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		17.00000	0,013	30.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,305.00000	6,394	30.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		49.00000	0,042	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,337.00000	4,423	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		125.00000	0,111	24.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,413.00000	2,492	24.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		425.00000	0,388	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		713.00000	0,769	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		919.00000	0,854	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		207.00000	0,235	16.90	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,749.00000	1,663	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		37.00000	0,044	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,723.00000	2,630	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		11.00000	0,011	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,716.00000	3,623	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		4.00000	0,004	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,589.00000	8,682	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		12.00000	0,010	30.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,600.00000	6,691	30.47	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	15.60	Call		42.00000	0,036	29.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,630.00000	4,717	29.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		106.00000	0,094	25.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,694.00000	2,775	25.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		344.00000	0,313	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		932.00000	0,994	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		732.00000	0,673	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		320.00000	0,354	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,476.00000	1,394	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		64.00000	0,075	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,426.00000	2,334	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		14.00000	0,015	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,417.00000	3,324	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,005	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,689.00000	8,782	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		11.00000	0,009	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,699.00000	6,790	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		40.00000	0,034	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,728.00000	4,815	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		101.00000	0,089	25.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,789.00000	2,870	25.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		321.00000	0,292	19.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,009.00000	1,073	19.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		676.00000	0,620	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		364.00000	0,401	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,388.00000	1,307	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		76.00000	0,088	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,327.00000	2,236	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,017	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,318.00000	3,225	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		6.00000	0,006	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,340.00000	8,432	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		16.00000	0,013	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,354.00000	6,444	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		47.00000	0,041	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,385.00000	4,472	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		122.00000	0,108	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,460.00000	2,539	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		410.00000	0,374	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		748.00000	0,805	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		886.00000	0,822	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		224.00000	0,253	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,703.00000	1,617	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		41.00000	0,048	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,673.00000	2,581	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		11.00000	0,012	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,666.00000	3,573	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		4.00000	0,004	24.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,390.00000	8,482	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		15.00000	0,012	30.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,403.00000	6,493	30.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		46.00000	0,040	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,434.00000	4,521	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		118.00000	0,105	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,506.00000	2,586	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		396.00000	0,361	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		784.00000	0,842	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		853.00000	0,790	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		241.00000	0,271	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,657.00000	1,572	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		45.00000	0,053	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,624.00000	2,532	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		12.00000	0,013	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,616.00000	3,523	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	0,004	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,539.00000	8,632	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		13.00000	0,010	30.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,551.00000	6,641	30.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		43.00000	0,037	29.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,581.00000	4,668	29.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		109.00000	0,097	24.98	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,647.00000	2,728	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		356.00000	0,324	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		894.00000	0,955	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		761.00000	0,701	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		299.00000	0,332	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,521.00000	1,437	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		59.00000	0,068	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,476.00000	2,383	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		14.00000	0,014	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,467.00000	3,374	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		5.00000	0,005	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,439.00000	8,532	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		14.00000	0,011	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,452.00000	6,542	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		45.00000	0,039	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,483.00000	4,570	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		115.00000	0,102	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,553.00000	2,633	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		382.00000	0,348	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		820.00000	0,879	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		822.00000	0,760	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		260.00000	0,291	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,611.00000	1,527	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		49.00000	0,058	16.97	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	8.45	Call		2,574.00000	2,482	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		12.00000	0,013	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,566.00000	3,473	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,004	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,489.00000	8,582	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		14.00000	0,011	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,502.00000	6,592	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		44.00000	0,038	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,532.00000	4,619	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		112.00000	0,099	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,600.00000	2,680	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		369.00000	0,336	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		857.00000	0,917	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		791.00000	0,730	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		279.00000	0,311	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,566.00000	1,482	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		54.00000	0,063	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,525.00000	2,433	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		13.00000	0,014	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,517.00000	3,424	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		5.00000	0,005	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,839.00000	8,932	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		9.00000	0,007	30.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,847.00000	6,938	30.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		37.00000	0,032	29.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,875.00000	4,963	29.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		94.00000	0,083	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,932.00000	3,014	25.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		291.00000	0,264	20.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,129.00000	1,195	20.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		599.00000	0,546	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		437.00000	0,477	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,260.00000	1,181	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		98.00000	0,112	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,180.00000	2,088	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		18.00000	0,019	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,169.00000	3,076	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		7.00000	0,007	22.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,789.00000	8,882	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		10.00000	0,008	30.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,798.00000	6,889	30.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		38.00000	0,033	29.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,826.00000	4,914	29.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		96.00000	0,085	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,884.00000	2,966	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		300.00000	0,273	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,088.00000	1,154	20.16	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	10.80	Call		624.00000	0,570	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		412.00000	0,451	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,302.00000	1,222	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		90.00000	0,103	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,229.00000	2,137	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		17.00000	0,018	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,219.00000	3,126	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		7.00000	0,007	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,889.00000	8,982	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		9.00000	0,007	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,897.00000	6,988	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		36.00000	0,031	29.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,924.00000	5,012	29.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		91.00000	0,081	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,979.00000	3,062	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		575.00000	0,523	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		463.00000	0,504	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,218.00000	1,140	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		106.00000	0,121	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,131.00000	2,039	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		19.00000	0,020	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,119.00000	3,027	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		7.00000	0,008	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	28.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,939.00000	9,032	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		8.00000	0,007	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,946.00000	7,038	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		36.00000	0,031	29.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,974.00000	5,062	29.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		89.00000	0,079	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,027.00000	3,110	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		272.00000	0,247	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,210.00000	1,278	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		551.00000	0,503	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		489.00000	0,534	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,176.00000	1,101	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		114.00000	0,132	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,081.00000	1,991	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,022	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,070.00000	2,977	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		8.00000	0,008	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,739.00000	8,832	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		10.00000	0,008	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,748.00000	6,839	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		39.00000	0,034	29.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,777.00000	4,865	29.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		99.00000	0,087	25.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,837.00000	2,918	25.46	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	11.75	Call		311.00000	0,282	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,049.00000	1,113	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		650.00000	0,594	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		388.00000	0,425	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,345.00000	1,264	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		83.00000	0,095	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,278.00000	2,187	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		16.00000	0,018	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,268.00000	3,176	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		6.00000	0,007	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,989.00000	9,082	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		8.00000	0,006	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,996.00000	7,087	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		35.00000	0,030	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,023.00000	5,111	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		87.00000	0,077	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,075.00000	3,158	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		529.00000	0,485	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		517.00000	0,566	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,136.00000	1,064	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		124.00000	0,145	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,032.00000	1,944	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,025	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,020.00000	2,928	21.71	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	8.00	Put		8.00000	0,009	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,139.00000	9,232	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		6.00000	0,005	29.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,144.00000	7,236	29.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		33.00000	0,028	30.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,171.00000	5,259	30.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		81.00000	0,072	26.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,219.00000	3,303	26.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		240.00000	0,217	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,378.00000	1,448	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		474.00000	0,433	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		612.00000	0,664	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,024.00000	0,955	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		162.00000	0,186	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,890.00000	1,802	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		28.00000	0,033	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,872.00000	2,779	21.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		10.00000	0,010	21.02	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.10100	11.19810		17.49	166,515.00	15	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		505.00000	0,472	18.88	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		972.00000	1,036	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.27970	11.38110		18.22	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		55.00000	0,051	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,874.00000	8,971	31.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		96.00000	0,092	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,915.00000	7,012	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		153.00000	0,147	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,972.00000	5,067	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		271.00000	0,258	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,090.00000	3,178	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		563.00000	0,535	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,382.00000	1,455	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		882.00000	0,834	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		701.00000	0,754	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,444.00000	1,365	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		263.00000	0,285	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,266.00000	2,172	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		85.00000	0,092	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,207.00000	3,105	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		26.00000	0,025	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		599.00000	0,569	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,268.00000	1,339	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		54.00000	0,050	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,923.00000	9,020	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		95.00000	0,091	30.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,964.00000	7,061	30.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		152.00000	0,145	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,021.00000	5,115	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		266.00000	0,254	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	13/12/2010	Foreign Exchange Future	14.25	Put		3,135.00000	3,224	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		551.00000	0,524	20.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,420.00000	1,494	20.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		861.00000	0,813	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		730.00000	0,783	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,408.00000	1,329	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		277.00000	0,299	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,221.00000	2,128	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		90.00000	0,098	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,158.00000	3,055	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		27.00000	0,025	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		41.00000	0,038	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,610.00000	9,708	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		82.00000	0,079	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,651.00000	7,749	31.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		128.00000	0,123	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,697.00000	5,793	28.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		216.00000	0,207	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,785.00000	3,877	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		419.00000	0,399	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,988.00000	2,069	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		626.00000	0,594	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,195.00000	1,264	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		996.00000	0,943	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		565.00000	0,613	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,634.00000	1,551	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		203.00000	0,221	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,493.00000	2,397	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		62.00000	0,067	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		43.00000	0,040	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,512.00000	9,610	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		84.00000	0,080	30.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,553.00000	7,650	30.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		131.00000	0,126	28.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,600.00000	5,696	28.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		222.00000	0,213	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,691.00000	3,783	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		435.00000	0,414	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,904.00000	1,984	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		654.00000	0,620	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,123.00000	1,190	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,046.00000	0,991	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		515.00000	0,561	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,713.00000	1,629	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		182.00000	0,199	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,586.00000	2,489	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		55.00000	0,059	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		59.00000	0,055	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,678.00000	8,775	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		101.00000	0,097	29.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,720.00000	6,817	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		162.00000	0,155	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,781.00000	4,875	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		289.00000	0,276	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,908.00000	2,996	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		612.00000	0,581	19.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,231.00000	1,301	19.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		972.00000	0,920	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		591.00000	0,640	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,595.00000	1,513	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		214.00000	0,233	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,447.00000	2,352	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		66.00000	0,072	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,403.00000	3,302	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		22.00000	0,022	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		57.00000	0,053	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,776.00000	8,873	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		98.00000	0,094	30.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,817.00000	6,914	30.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		158.00000	0,151	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,877.00000	4,971	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		280.00000	0,267	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,999.00000	3,087	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		587.00000	0,557	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,306.00000	1,377	20.01	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	11.10	Call		926.00000	0,876	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		645.00000	0,696	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,519.00000	1,438	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		238.00000	0,258	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,356.00000	2,262	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		75.00000	0,082	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,305.00000	3,203	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		24.00000	0,023	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		51.00000	0,047	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,070.00000	9,167	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		92.00000	0,088	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,111.00000	7,208	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		146.00000	0,140	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,165.00000	5,260	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		254.00000	0,243	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,273.00000	3,363	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		518.00000	0,493	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,537.00000	1,613	20.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		800.00000	0,759	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		819.00000	0,879	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,301.00000	1,236	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		320.00000	0,356	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,088.00000	1,998	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		107.00000	0,118	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,011.00000	2,912	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		30.00000	0,032	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		48.00000	0,045	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,217.00000	9,315	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		89.00000	0,085	30.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,258.00000	7,355	30.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		141.00000	0,135	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,310.00000	5,405	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		242.00000	0,232	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,411.00000	3,502	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		488.00000	0,464	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,657.00000	1,734	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		747.00000	0,709	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		916.00000	0,979	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,210.00000	1,149	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		379.00000	0,419	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,960.00000	1,871	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		129.00000	0,141	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,868.00000	2,769	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		37.00000	0,039	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		63.00000	0,059	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,532.00000	8,629	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		104.00000	0,100	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,573.00000	6,670	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		168.00000	0,161	26.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,637.00000	4,731	26.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		304.00000	0,290	23.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,773.00000	2,860	23.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,551.00000	3,450	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		20.00000	0,020	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		62.00000	0,058	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,581.00000	8,678	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		103.00000	0,099	29.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,622.00000	6,719	29.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		166.00000	0,159	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,685.00000	4,779	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		299.00000	0,285	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,818.00000	2,905	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		640.00000	0,607	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,159.00000	1,227	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,021.00000	0,967	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		540.00000	0,587	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,673.00000	1,589	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		192.00000	0,209	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,539.00000	2,443	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		58.00000	0,063	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,502.00000	3,400	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		21.00000	0,020	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		61.00000	0,056	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,630.00000	8,726	31.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		102.00000	0,098	29.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,671.00000	6,768	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		164.00000	0,157	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,733.00000	4,827	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		294.00000	0,280	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,863.00000	2,950	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,453.00000	3,351	19.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		22.00000	0,021	19.20	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.93800	254.02800			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			336.19600	336.37000			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.60500	300.70700			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			306.09700	306.20200			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			315.91900	316.04700			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.65120	6.68730		16.57	39,973,712.00	6,010	12,935.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,113.00000	8,149	46.94	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	40.97	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,113.00000	6,149	40.97	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.57	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,113.00000	4,149	32.57	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3.00000	0,002	24.94	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,116.00000	2,151	24.94	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		897.00000	0,862	18.24	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		10.00000	0,011	18.24	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.80	Call		1,888.00000	1,852	25.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.80	Put		1.00000	0,001	25.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.80	Call		2,887.00000	2,851	23.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	23.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.80	Call		3,887.00000	3,851	35.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	35.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.90	Put		8,213.00000	8,249	46.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.90	Put		6,213.00000	6,249	41.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	33.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.90	Put		4,213.00000	4,249	33.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.90	Call		3.00000	0,002	25.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.90	Put		2,216.00000	2,251	25.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.90	Call		802.00000	0,767	18.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.90	Put		15.00000	0,016	18.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.90	Call		1,788.00000	1,752	24.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.90	Put		1.00000	0,001	24.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.90	Call		2,787.00000	2,751	24.07	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.90	Call		3,787.00000	3,751	34.07	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	34.07	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.95	Put		8,263.00000	8,299	46.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	41.45	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,263.00000	6,299	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,263.00000	4,299	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		3.00000	0,001	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,266.00000	2,300	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		756.00000	0,721	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		19.00000	0,020	17.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,738.00000	1,702	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	24.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,737.00000	2,701	24.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,737.00000	3,701	33.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	33.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,163.00000	8,199	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	41.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,163.00000	6,199	41.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,163.00000	4,199	32.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		3.00000	0,002	25.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,166.00000	2,201	25.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		849.00000	0,814	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		12.00000	0,013	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,838.00000	1,802	25.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	25.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,837.00000	2,801	23.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,837.00000	3,801	34.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	34.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,063.00000	8,099	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,063.00000	6,099	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,063.00000	4,099	32.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		4.00000	0,002	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,067.00000	2,101	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		945.00000	0,909	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		8.00000	0,008	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,938.00000	1,902	26.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,937.00000	2,901	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,937.00000	3,901	36.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	36.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,763.00000	7,799	46.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,763.00000	5,799	39.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,763.00000	3,799	31.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		6.00000	0,004	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,769.00000	1,803	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,240.00000	1,204	20.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,003	20.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,237.00000	2,201	26.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,237.00000	3,201	25.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,237.00000	4,201	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,963.00000	7,999	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	40.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,963.00000	5,999	40.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,963.00000	3,999	31.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		4.00000	0,002	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,967.00000	2,001	24.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,042.00000	1,006	18.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,005	18.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,038.00000	2,002	27.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,037.00000	3,001	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,037.00000	4,001	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		8,013.00000	8,049	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	40.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		6,013.00000	6,049	40.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		4,013.00000	4,049	32.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		4.00000	0,002	24.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		2,017.00000	2,051	24.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		994.00000	0,958	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		7.00000	0,007	18.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		1,988.00000	1,952	26.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		2,987.00000	2,951	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		3,987.00000	3,951	37.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	37.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,913.00000	7,949	46.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	40.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,913.00000	5,949	40.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,913.00000	3,949	31.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		5.00000	0,003	24.18	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		1,918.00000	1,952	24.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,092.00000	1,056	18.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		5.00000	0,005	18.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,088.00000	2,051	26.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	26.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,087.00000	3,051	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,087.00000	4,051	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,863.00000	7,899	46.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	40.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,863.00000	5,899	40.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,863.00000	3,899	31.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		5.00000	0,003	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,868.00000	1,902	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,141.00000	1,105	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,137.00000	2,101	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,137.00000	3,101	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,137.00000	4,101	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	37.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,813.00000	7,849	46.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,813.00000	5,849	39.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,813.00000	3,849	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		6.00000	0,003	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,819.00000	1,852	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,191.00000	1,155	19.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		4.00000	0,004	19.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,187.00000	2,151	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,187.00000	3,151	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,187.00000	4,151	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,713.00000	7,749	46.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,713.00000	5,749	39.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,713.00000	3,749	30.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		6.00000	0,004	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,719.00000	1,753	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,290.00000	1,254	20.68	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		3.00000	0,003	20.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,287.00000	2,251	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,287.00000	3,251	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,287.00000	4,251	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		620.00000	0,587	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		33.00000	0,036	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		710.00000	0,676	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		23.00000	0,025	17.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		664.00000	0,631	17.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		27.00000	0,030	17.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		113.00000	0,101	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		376.00000	0,400	17.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		141.00000	0,127	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		304.00000	0,326	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		175.00000	0,160	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		238.00000	0,259	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		276.00000	0,255	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		139.00000	0,154	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		342.00000	0,317	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		105.00000	0,116	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		414.00000	0,387	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		77.00000	0,086	17.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		493.00000	0,463	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		56.00000	0,062	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		577.00000	0,545	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		40.00000	0,044	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		534.00000	0,503	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		47.00000	0,052	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		81.00000	0,070	18.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		494.00000	0,519	18.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		101.00000	0,089	17.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		414.00000	0,438	17.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		126.00000	0,113	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		339.00000	0,362	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		157.00000	0,143	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		270.00000	0,292	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		195.00000	0,179	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		208.00000	0,228	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		246.00000	0,226	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		159.00000	0,175	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		308.00000	0,285	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		121.00000	0,134	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		377.00000	0,351	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		90.00000	0,100	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		453.00000	0,424	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		66.00000	0,073	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		217.00000	0,200	16.57	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		180.00000	0,199	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,413.00000	8,449	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	41.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,413.00000	6,449	41.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,413.00000	4,449	33.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	0,001	26.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,415.00000	2,450	26.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,588.00000	1,552	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,587.00000	2,551	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,587.00000	3,551	31.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	31.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,363.00000	8,399	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,363.00000	6,399	41.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,363.00000	4,399	33.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		2.00000	0,001	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,365.00000	2,400	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		91.00000	0,079	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		454.00000	0,478	18.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,638.00000	1,602	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,637.00000	2,601	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,637.00000	3,601	31.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	31.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,313.00000	8,349	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	41.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,313.00000	6,349	41.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,313.00000	4,349	33.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	0,001	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,315.00000	2,350	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,688.00000	1,652	24.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	24.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,687.00000	2,651	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,687.00000	3,651	32.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	32.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,463.00000	8,499	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,463.00000	6,499	42.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.07	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	11.15	Put		4,463.00000	4,499	34.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		2.00000	0,001	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,465.00000	2,500	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		73.00000	0,062	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		536.00000	0,561	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,539.00000	1,503	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,537.00000	2,501	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		3,537.00000	3,501	30.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	30.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,563.00000	8,599	46.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,563.00000	6,599	42.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,563.00000	4,599	34.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	0,001	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,565.00000	2,600	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		58.00000	0,049	18.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		621.00000	0,648	18.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,439.00000	1,403	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,437.00000	2,401	25.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,437.00000	3,401	28.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	28.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.70130	6.73920		16.94	0.00	0	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,861.00000	7,899	34.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,862.00000	5,900	30.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,864.00000	3,902	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		41.00000	0,038	24.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,902.00000	1,937	24.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		375.00000	0,353	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		236.00000	0,252	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,152.00000	1,114	15.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,013	15.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,141.00000	2,103	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,139.00000	3,101	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,139.00000	4,101	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,811.00000	7,849	34.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,812.00000	5,850	30.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	0,003	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,814.00000	3,852	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		42.00000	0,039	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,853.00000	1,888	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		402.00000	0,379	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		213.00000	0,228	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,201.00000	1,163	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		12.00000	0,012	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,191.00000	2,153	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,189.00000	3,151	27.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,189.00000	4,151	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,761.00000	7,799	34.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,762.00000	5,800	30.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,764.00000	3,802	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		44.00000	0,041	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,805.00000	1,840	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		430.00000	0,406	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		191.00000	0,205	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,250.00000	1,212	16.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		11.00000	0,011	16.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,241.00000	2,203	23.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	23.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,239.00000	3,201	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,239.00000	4,201	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		324.00000	0,306	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		285.00000	0,305	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,111.00000	8,149	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	31.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,112.00000	6,150	31.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,113.00000	4,151	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		31.00000	0,029	25.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,142.00000	2,178	25.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		267.00000	0,251	17.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		378.00000	0,400	17.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		918.00000	0,881	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		29.00000	0,030	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,893.00000	1,855	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,004	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,890.00000	2,852	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	27.43	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		3,889.00000	3,851	23.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,011.00000	8,049	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,012.00000	6,050	30.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	0,002	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,013.00000	4,051	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		35.00000	0,033	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,046.00000	2,082	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		304.00000	0,286	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		315.00000	0,335	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,008.00000	0,971	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		19.00000	0,020	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,992.00000	1,954	22.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		3.00000	0,003	22.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,989.00000	2,952	28.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,001	28.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,989.00000	3,951	22.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,161.00000	8,199	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,000	31.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,162.00000	6,199	31.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	27.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,163.00000	4,201	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		29.00000	0,027	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,190.00000	2,226	25.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		250.00000	0,235	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		411.00000	0,434	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		873.00000	0,837	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		34.00000	0,036	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,843.00000	1,805	20.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	20.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,840.00000	2,802	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,839.00000	3,801	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,061.00000	8,099	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,062.00000	6,100	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,063.00000	4,101	26.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		33.00000	0,031	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,094.00000	2,130	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		285.00000	0,268	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		346.00000	0,367	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		963.00000	0,925	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		24.00000	0,024	15.38	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	4.80	Call		1,942.00000	1,904	21.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	21.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,940.00000	2,902	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,939.00000	3,901	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,911.00000	7,949	34.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,912.00000	5,950	30.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	0,002	26.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,914.00000	3,951	26.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		39.00000	0,036	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,950.00000	1,985	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		349.00000	0,329	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		260.00000	0,278	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,103.00000	1,065	15.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,014	15.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,092.00000	2,054	22.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		3.00000	0,003	22.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,089.00000	3,051	28.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,089.00000	4,051	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.61	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		8,411.00000	8,449	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,411.00000	6,449	31.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,413.00000	4,451	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		20.00000	0,019	25.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,431.00000	2,468	25.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		182.00000	0,170	18.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		593.00000	0,619	18.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		668.00000	0,635	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		79.00000	0,084	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,595.00000	1,557	19.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		6.00000	0,006	19.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,590.00000	2,552	25.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,001	25.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,589.00000	3,551	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,361.00000	8,399	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,361.00000	6,399	31.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,363.00000	4,401	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		22.00000	0,020	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,383.00000	2,419	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		194.00000	0,182	18.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		555.00000	0,581	18.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		707.00000	0,673	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		68.00000	0,072	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,644.00000	1,607	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,006	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,640.00000	2,602	25.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,001	25.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,639.00000	3,601	24.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,261.00000	8,299	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,261.00000	6,299	31.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,263.00000	4,301	27.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		25.00000	0,023	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,286.00000	2,322	25.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		220.00000	0,207	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		481.00000	0,506	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		788.00000	0,753	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		49.00000	0,052	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,744.00000	1,706	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		5.00000	0,005	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,740.00000	2,702	26.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	26.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,739.00000	3,701	24.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	24.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,211.00000	8,249	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	31.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,212.00000	6,249	31.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	27.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,213.00000	4,251	27.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		27.00000	0,025	25.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,238.00000	2,274	25.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		234.00000	0,220	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		445.00000	0,469	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		830.00000	0,795	15.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		41.00000	0,044	15.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,793.00000	1,755	20.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	20.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,790.00000	2,752	26.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	26.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,789.00000	3,751	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,461.00000	8,499	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,461.00000	6,499	31.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		2.00000	0,001	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,463.00000	4,500	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		19.00000	0,018	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,480.00000	2,517	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		171.00000	0,160	19.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		632.00000	0,659	19.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		630.00000	0,598	16.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		91.00000	0,097	16.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,545.00000	1,508	18.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		6.00000	0,007	18.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,540.00000	2,502	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,539.00000	3,501	25.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	25.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,311.00000	8,349	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,311.00000	6,349	31.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,313.00000	4,351	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		23.00000	0,022	25.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,334.00000	2,371	25.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		206.00000	0,194	18.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		517.00000	0,543	18.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		747.00000	0,712	15.82	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	14/06/2010	Foreign Exchange Future	6.05	Put		58.00000	0,061	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,694.00000	1,656	19.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,005	19.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,690.00000	2,652	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,689.00000	3,651	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,511.00000	8,549	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,511.00000	6,549	31.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,001	27.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,513.00000	4,550	27.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		18.00000	0,016	25.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,529.00000	2,565	25.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		161.00000	0,150	19.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		672.00000	0,699	19.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		593.00000	0,563	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		104.00000	0,112	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,496.00000	1,458	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,007	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,490.00000	2,452	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,489.00000	3,451	25.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.74270	6.78150		17.17	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		343.00000	0,327	17.71	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		468.00000	0,491	17.71	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.95400	130.99100			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.34600	133.38500			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.26700	302.37000		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		13,547.00000	1,289	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		29,847.00000	3,022	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.78900	307.89600		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		40,694.00000	4,003	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		59,734.00000	6,014	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.52100	313.63100		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		54,467.00000	5,382	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		74,157.00000	7,461	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			362.93700	362.98100			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	7.20500			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.14000	7.14000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.09800	7.09800			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	7.32500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.10400	7.10400			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	7.48800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.81300	7.81300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.20200	8.20200			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.60100	8.60100			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			291.42700	291.52200			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.75100	296.85000			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.61600	7.61600		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		140.00000	0,137	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		316.00000	0,313	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.44600	8.44900		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		40.00000	0,038	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,594.00000	3,577	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.52000	8.52200		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,475.00000	1,474	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,580.00000	1,570	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.56600	8.56900		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,407.00000	2,411	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,584.00000	1,575	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.06100	9.06300		11.50	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		48.00000	0,044	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,047.00000	8,024	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			9.11000	9.11200		11.50	0.00	0	0.00
R186	On	06/05/2010	9.00	Call		2,667.00000	2,664	11.50	0.00	0	0.00
R186	On	06/05/2010	9.00	Put		3,707.00000	3,685	11.50	0.00	0	0.00
R186	On	05/08/2010			9.14600	9.14700		11.75	0.00	0	0.00
R186	On	05/08/2010	9.25	Call		4,561.00000	4,557	11.75	0.00	0	0.00
R186	On	05/08/2010	9.25	Put		3,628.00000	3,615	11.75	0.00	0	0.00
R201	On	04/02/2010			8.51200	8.51500		5.00	0.00	0	486.00
R201	On	04/02/2010	7.50	Call		3.00000	0,003	4.87	0.00	0	0.00
R201	On	04/02/2010	7.50	Put		4,101.00000	4,089	4.87	0.00	0	0.00
R201	On	06/05/2010			8.58300	8.58600		4.75	0.00	0	0.00
R201	On	06/05/2010	8.50	Call		1,014.00000	1,015	4.75	0.00	0	0.00
R201	On	06/05/2010	8.50	Put		1,338.00000	1,328	4.75	0.00	0	0.00
R201	On	05/08/2010			8.62800	8.63000		4.75	0.00	0	0.00
R201	On	05/08/2010	9.00	Call		2,258.00000	2,259	4.84	0.00	0	0.00
R201	On	05/08/2010	9.00	Put		943.00000	0,937	4.84	0.00	0	0.00
R203	On	04/02/2010			9.10500	9.10800		7.50	0.00	0	1,570.00
R203	On	04/02/2010	8.20	Call		15.00000	0,014	7.27	0.00	0	0.00
R203	On	04/02/2010	8.20	Put		4,925.00000	4,909	7.27	0.00	0	0.00
R203	On	06/05/2010			9.17900	9.18200		7.75	0.00	0	0.00
R203	On	06/05/2010	9.00	Call		1,318.00000	1,318	7.63	0.00	0	0.00
R203	On	06/05/2010	9.00	Put		2,251.00000	2,236	7.63	0.00	0	0.00
R203	On	05/08/2010			9.23500	9.23800		7.50	0.00	0	0.00
R203	On	05/08/2010	9.25	Call		2,306.00000	2,309	7.50	0.00	0	0.00
R203	On	05/08/2010	9.25	Put		2,247.00000	2,235	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			9.08900	9.09200		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		17.00000	0,016	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,325.00000	5,307	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		780.00000	0,774	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,310.00000	1,287	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		99.00000	0,095	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,579.00000	3,558	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.15700	9.16000		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,492.00000	1,492	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,395.00000	2,378	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.20800	9.21100		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,650.00000	2,653	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,436.00000	2,423	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.56900	8.57300		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		3,521.00000	3,508	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.66100	8.66400		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,134.00000	1,135	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		874.00000	0,866	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.72500	8.72800		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,711.00000	1,713	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		941.00000	0,935	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.17800	9.18100		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		15.00000	0,014	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,734.00000	5,715	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.24500	9.24700		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,022.00000	2,020	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,005.00000	1,991	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.29600	9.29800		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,286.00000	3,287	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,150.00000	2,140	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.16600	9.16800		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		80.00000	0,076	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,295.00000	4,279	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22400	9.22600		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,104.00000	2,102	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,960.00000	1,946	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.26800	9.27000		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,468.00000	3,469	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,122.00000	2,111	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.78400	8.78600		14.25	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		1.00000	0,000	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,583.00000	11,566	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,771.00000	8,785	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		10.00000	0,008	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.81500	8.81600		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,522.00000	1,516	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		4,107.00000	4,093	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.83400	8.83600		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,154.00000	3,154	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,840.00000	3,824	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.51500	298.61700			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.96900	304.07400			0.00	0	0.00
<b>Total for Derivatives :</b>									<b>107,873,733.90</b>	<b>14,390</b>	<b>273,478.00</b>	

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.56500	7.56500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.41000	8.41000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.04000	9.04000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.48000	8.48000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.07000	9.06000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.06000	9.06000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.53500	8.53500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.15000	9.15000			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	9.14000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.77000	8.77000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>107,873,733.90</b>	<b>14,390</b>	<b>273,478.00</b>