



Daily MTM Report

Daily summary for: 04/01/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.42620	7.47300		19.61	64,459,416.00	8,680	278,687.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,027.00000	9,074	45.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	41.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,027.00000	7,074	41.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,777.00000	8,824	45.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,777.00000	6,824	41.10	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		81.00000	0,070	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		858.00000	0,894	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		385.00000	0,349	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		162.00000	0,173	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,230.00000	1,183	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		7.00000	0,007	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,224.00000	2,177	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,223.00000	3,176	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,527.00000	8,574	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		557.00000	0,516	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		84.00000	0,090	19.52	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,477.00000	1,430	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	0,004	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,473.00000	2,426	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,473.00000	3,426	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,577.00000	8,624	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,577.00000	6,624	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,423.00000	3,376	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,677.00000	8,724	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,677.00000	4,724	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		450.00000	0,411	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		127.00000	0,135	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,328.00000	1,281	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		5.00000	0,005	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,323.00000	3,276	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,977.00000	9,024	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,977.00000	7,024	41.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,177.00000	9,224	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,177.00000	7,224	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		47.00000	0,041	26.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,224.00000	1,265	26.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,824.00000	1,778	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,002	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,823.00000	2,776	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,127.00000	9,174	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,127.00000	7,174	42.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,077.00000	9,124	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.16	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	14.55	Put		7,077.00000	7,124	42.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,877.00000	8,924	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,877.00000	6,924	41.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,927.00000	8,974	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,927.00000	6,974	41.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,827.00000	8,874	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,827.00000	6,874	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,181.00000	1,133	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		8.00000	0,007	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,174.00000	2,127	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,173.00000	3,126	32.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,727.00000	8,774	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,727.00000	6,774	40.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,627.00000	8,674	45.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,627.00000	6,674	40.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,127.00000	5,174	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,373.00000	3,326	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		87.00000	0,076	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		814.00000	0,850	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		417.00000	0,379	19.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		144.00000	0,153	19.56	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,279.00000	1,232	20.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		6.00000	0,006	20.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,273.00000	2,227	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,001	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,273.00000	3,226	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		70.00000	0,061	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		947.00000	0,985	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		327.00000	0,293	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		204.00000	0,217	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,132.00000	1,084	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		9.00000	0,008	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,124.00000	2,077	26.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	26.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,123.00000	3,076	32.34	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	4.35	Put		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		895.00000	0,849	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		22.00000	0,023	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,874.00000	1,827	25.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,001	25.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,873.00000	2,826	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		274.00000	0,247	19.88	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		251.00000	0,271	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,035.00000	0,988	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		12.00000	0,012	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,024.00000	1,977	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,023.00000	2,976	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		66.00000	0,057	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		993.00000	1,031	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		300.00000	0,267	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		227.00000	0,241	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,074.00000	2,027	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,073.00000	3,026	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		987.00000	0,941	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		14.00000	0,015	19.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,974.00000	1,927	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,973.00000	2,926	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,577.00000	5,624	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		941.00000	0,895	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		18.00000	0,019	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,924.00000	1,877	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,001	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,923.00000	2,876	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,727.00000	4,774	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		44.00000	0,038	26.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,271.00000	1,312	26.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		186.00000	0,165	21.25	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		413.00000	0,439	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		805.00000	0,759	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		32.00000	0,033	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,775.00000	1,728	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,773.00000	2,726	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		172.00000	0,152	21.52	608,000.00	4,000	4,010.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		449.00000	0,476	21.52	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		761.00000	0,716	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		38.00000	0,040	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,725.00000	1,678	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	0,002	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,723.00000	2,676	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		29.00000	0,025	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,606.00000	1,649	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		520.00000	0,479	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		97.00000	0,103	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,427.00000	1,380	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		4.00000	0,004	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,423.00000	2,376	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		147.00000	0,130	22.07	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		524.00000	0,554	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		676.00000	0,632	19.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		53.00000	0,056	19.49	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,625.00000	1,578	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		2.00000	0,002	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,623.00000	2,576	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		35.00000	0,030	27.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,462.00000	1,504	27.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		635.00000	0,592	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		62.00000	0,066	19.50	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,576.00000	1,529	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	0,003	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		596.00000	0,553	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		73.00000	0,077	19.51	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,526.00000	1,479	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		3.00000	0,003	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,523.00000	2,476	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,627.00000	5,674	37.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,627.00000	4,674	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		484.00000	0,444	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		111.00000	0,118	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,378.00000	1,331	21.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		5.00000	0,005	21.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,373.00000	2,326	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,527.00000	4,574	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		355.00000	0,320	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		182.00000	0,194	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,927.00000	7,974	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,083.00000	1,036	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		10.00000	0,010	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,573.00000	2,526	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,073.00000	4,026	28.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,177.00000	8,224	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,177.00000	5,224	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		849.00000	0,804	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		26.00000	0,028	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,323.00000	2,277	28.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,001	28.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,823.00000	3,776	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		254.00000	0,227	20.16	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		281.00000	0,301	20.16	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		26.00000	0,023	29.17	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,703.00000	1,747	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,777.00000	4,824	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		235.00000	0,210	20.43	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		312.00000	0,334	20.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		217.00000	0,194	20.70	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		344.00000	0,368	20.70	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		16.00000	0,013	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,093.00000	2,137	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		19.00000	0,016	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,996.00000	2,040	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		201.00000	0,179	20.98	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		378.00000	0,403	20.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		136.00000	0,120	22.34	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		563.00000	0,594	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,977.00000	5,024	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		109.00000	0,095	23.16	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		686.00000	0,719	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,227.00000	5,274	35.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		75.00000	0,066	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		902.00000	0,940	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,877.00000	4,924	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		14.00000	0,011	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,191.00000	2,235	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		126.00000	0,111	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		603.00000	0,635	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.03	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	12.40	Put		4,927.00000	4,974	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		117.00000	0,103	22.89	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		644.00000	0,677	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		94.00000	0,082	23.71	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		771.00000	0,806	23.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,027.00000	5,074	35.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		6.00000	0,005	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,633.00000	2,679	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		7.00000	0,006	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,534.00000	2,580	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		9.00000	0,007	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,436.00000	2,481	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		101.00000	0,088	23.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		728.00000	0,762	23.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,427.00000	5,474	36.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		5.00000	0,004	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,732.00000	2,778	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		57.00000	0,050	25.62	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,084.00000	1,124	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,377.00000	5,424	36.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		61.00000	0,053	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,038.00000	1,077	25.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,477.00000	5,524	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		54.00000	0,046	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,131.00000	1,170	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,527.00000	5,574	36.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,003	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,930.00000	2,977	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		4.00000	0,003	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,831.00000	2,877	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		50.00000	0,043	26.17	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,177.00000	1,217	26.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,677.00000	5,724	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		42.00000	0,036	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,319.00000	1,360	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,177.00000	6,224	38.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		31.00000	0,027	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,558.00000	1,601	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,777.00000	5,824	37.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		3.00000	0,002	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,080.00000	3,126	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		37.00000	0,032	27.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,414.00000	1,456	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,127.00000	6,174	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,877.00000	5,924	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,179.00000	3,226	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		33.00000	0,028	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,510.00000	1,552	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,727.00000	5,774	37.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		3.00000	0,002	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,030.00000	3,076	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		39.00000	0,034	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,366.00000	1,408	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,027.00000	6,074	38.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		22.00000	0,019	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,849.00000	1,893	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		20.00000	0,017	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,947.00000	1,991	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,327.00000	6,374	39.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		15.00000	0,012	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,142.00000	2,186	30.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,527.00000	6,574	40.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,427.00000	4,474	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		10.00000	0,008	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,337.00000	2,382	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,677.00000	6,724	40.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,577.00000	4,624	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,477.00000	4,524	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,427.00000	6,474	39.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,327.00000	4,374	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,227.00000	4,274	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		12.00000	0,010	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,239.00000	2,284	30.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,477.00000	6,524	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,377.00000	4,424	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	33.05	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	11.75	Put		4,277.00000	4,324	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,177.00000	4,224	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,077.00000	4,124	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,827.00000	5,874	37.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,129.00000	3,176	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		28.00000	0,024	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,655.00000	1,698	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,927.00000	5,974	38.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,428.00000	3,475	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,001	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,329.00000	3,375	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,229.00000	3,276	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		25.00000	0,021	29.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,752.00000	1,795	29.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,977.00000	6,024	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,001	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,279.00000	3,325	31.52	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	9.25	Call		24.00000	0,020	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,801.00000	1,844	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,077.00000	6,124	38.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,977.00000	4,024	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,878.00000	3,924	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,778.00000	3,825	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,678.00000	3,725	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.73	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,578.00000	3,625	31.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,478.00000	3,525	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,378.00000	3,425	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		21.00000	0,018	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,898.00000	1,942	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,227.00000	6,274	39.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,127.00000	4,174	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,027.00000	4,074	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,928.00000	3,974	31.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,828.00000	3,874	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1.00000	0,001	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,728.00000	3,775	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,628.00000	3,675	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		18.00000	0,015	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,045.00000	2,089	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,077.00000	5,124	35.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		3.00000	0,002	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,980.00000	3,026	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		4.00000	0,003	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,881.00000	2,927	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		5.00000	0,004	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,782.00000	2,828	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		5.00000	0,004	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,682.00000	2,728	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		7.00000	0,005	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,584.00000	2,629	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		8.00000	0,006	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,485.00000	2,530	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	9.75	Call		11.00000	0,009	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,288.00000	2,333	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.73	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,827.00000	4,874	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		10.00000	0,008	30.87	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,387.00000	2,432	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,967.00000	4,014	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,528.00000	3,575	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,127.00000	8,174	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,873.00000	3,826	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,077.00000	8,124	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,923.00000	3,876	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,227.00000	8,274	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,773.00000	3,726	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,327.00000	8,374	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		159.00000	0,140	21.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		486.00000	0,514	21.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		718.00000	0,674	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		45.00000	0,048	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,675.00000	1,628	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	0,002	23.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,673.00000	2,626	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,673.00000	3,626	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,377.00000	8,424	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,377.00000	6,424	39.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,623.00000	3,576	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,427.00000	8,474	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,573.00000	3,526	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,977.00000	8,024	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,023.00000	3,976	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,027.00000	8,074	45.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,973.00000	3,926	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,277.00000	8,324	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,277.00000	6,324	39.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,723.00000	3,676	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,477.00000	8,524	45.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,523.00000	3,476	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.55720	7.60710		20.17	20,223,067.20	2,676	39,557.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		199.00000	0,185	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		992.00000	1,028	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,543.00000	8,593	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		4.00000	0,003	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,547.00000	6,596	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,458.00000	3,408	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,593.00000	8,643	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		4.00000	0,003	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,597.00000	6,646	35.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,408.00000	3,358	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,693.00000	8,743	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,993.00000	9,043	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,193.00000	9,243	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	0,001	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,195.00000	7,244	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		38.00000	0,035	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,231.00000	3,278	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,143.00000	9,193	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	0,002	35.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,145.00000	7,195	35.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		39.00000	0,036	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,182.00000	3,229	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,867.00000	1,817	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	0,010	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,859.00000	2,809	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,093.00000	9,143	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	0,002	35.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,095.00000	7,145	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,893.00000	8,943	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,943.00000	8,993	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,843.00000	8,893	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		3.00000	0,002	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,846.00000	6,895	35.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		486.00000	0,454	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		329.00000	0,347	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,201.00000	1,152	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		44.00000	0,045	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,162.00000	2,112	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,158.00000	3,108	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,743.00000	8,793	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		3.00000	0,003	35.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,746.00000	6,796	35.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,293.00000	1,244	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		36.00000	0,037	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,261.00000	2,212	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,005	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	4.35	Call		3,258.00000	3,208	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,643.00000	8,693	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		596.00000	0,560	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		239.00000	0,253	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,386.00000	1,337	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		29.00000	0,030	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,358.00000	3,308	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		3.00000	0,003	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,696.00000	6,746	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		12.00000	0,010	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,205.00000	5,253	35.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		217.00000	0,202	23.17	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		910.00000	0,945	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		567.00000	0,532	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		260.00000	0,275	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,339.00000	1,290	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		32.00000	0,033	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,311.00000	2,261	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,308.00000	3,258	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		191.00000	0,178	23.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,034.00000	1,071	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		150.00000	0,139	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,293.00000	1,332	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	0,002	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,995.00000	7,045	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	0,002	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,945.00000	6,995	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		26.00000	0,024	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,969.00000	4,017	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	0,002	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,896.00000	6,945	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		156.00000	0,145	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,249.00000	1,288	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		983.00000	0,939	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		76.00000	0,082	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,915.00000	1,866	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,009	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,909.00000	2,859	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		183.00000	0,170	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,076.00000	1,113	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		461.00000	0,430	20.10	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		354.00000	0,373	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,113.00000	2,063	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	22.39	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	14/06/2010	Foreign Exchange Future	4.50	Call		3,108.00000	3,058	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		10.00000	0,009	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,453.00000	5,502	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		19.00000	0,017	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,462.00000	4,510	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		33.00000	0,031	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,476.00000	3,524	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		176.00000	0,163	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,119.00000	1,156	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		437.00000	0,407	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		380.00000	0,400	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,110.00000	1,062	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		53.00000	0,055	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,063.00000	2,013	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,058.00000	3,008	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		10.00000	0,008	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,503.00000	5,551	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		18.00000	0,016	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,511.00000	4,559	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		33.00000	0,030	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,526.00000	3,573	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		169.00000	0,157	24.37	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	8.60	Put		1,162.00000	1,200	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,066.00000	1,020	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		59.00000	0,063	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,014.00000	1,964	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,008.00000	2,958	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		10.00000	0,008	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,553.00000	5,601	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		32.00000	0,029	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,575.00000	3,622	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		162.00000	0,151	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,205.00000	1,244	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,024.00000	0,979	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		67.00000	0,072	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,965.00000	1,915	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,008	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,958.00000	2,908	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		9.00000	0,007	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,702.00000	5,750	36.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		16.00000	0,014	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,709.00000	4,757	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		29.00000	0,027	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,722.00000	3,770	33.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		144.00000	0,134	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,337.00000	1,377	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		342.00000	0,320	21.17	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		535.00000	0,563	21.17	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		904.00000	0,861	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		97.00000	0,104	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,818.00000	1,768	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		11.00000	0,011	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,809.00000	2,759	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		327.00000	0,305	21.37	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		570.00000	0,598	21.37	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		866.00000	0,823	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		109.00000	0,116	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,769.00000	1,720	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		12.00000	0,013	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,759.00000	2,709	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		8.00000	0,007	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,801.00000	5,850	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		28.00000	0,026	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,821.00000	3,869	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		134.00000	0,124	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,427.00000	1,467	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		312.00000	0,291	21.57	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		605.00000	0,634	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		828.00000	0,787	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		121.00000	0,130	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,720.00000	1,671	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		13.00000	0,014	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,709.00000	2,659	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		8.00000	0,007	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,901.00000	5,950	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		27.00000	0,024	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,920.00000	3,967	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		7.00000	0,005	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,100.00000	6,148	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		13.00000	0,011	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,106.00000	5,154	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		24.00000	0,021	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,117.00000	4,164	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		40.00000	0,037	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,133.00000	3,180	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		7.00000	0,006	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,050.00000	6,099	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		13.00000	0,011	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,056.00000	5,104	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		25.00000	0,022	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,068.00000	4,115	33.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		657.00000	0,620	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		200.00000	0,213	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,480.00000	1,431	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		23.00000	0,024	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,460.00000	2,410	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		8.00000	0,006	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,001.00000	6,049	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		26.00000	0,023	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,019.00000	4,066	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		43.00000	0,039	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,036.00000	3,082	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		116.00000	0,107	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,609.00000	1,650	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		259.00000	0,242	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		752.00000	0,785	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		689.00000	0,651	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		182.00000	0,194	19.55	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,528.00000	1,479	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		21.00000	0,022	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,510.00000	2,460	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		8.00000	0,007	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,851.00000	5,900	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		27.00000	0,025	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	11.45	Put		3,870.00000	3,918	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		298.00000	0,278	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		641.00000	0,671	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		792.00000	0,751	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		135.00000	0,144	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,672.00000	1,623	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		15.00000	0,016	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,659.00000	2,609	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		9.00000	0,007	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,752.00000	5,800	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		16.00000	0,014	34.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,759.00000	4,807	34.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		29.00000	0,026	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,772.00000	3,819	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		129.00000	0,120	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,472.00000	1,513	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		139.00000	0,129	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,382.00000	1,422	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		10.00000	0,009	35.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,403.00000	5,452	35.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		20.00000	0,017	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,413.00000	4,460	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		124.00000	0,115	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,517.00000	1,558	25.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		757.00000	0,717	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		150.00000	0,160	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,624.00000	1,575	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		17.00000	0,018	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		9.00000	0,008	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,602.00000	5,651	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		31.00000	0,028	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,624.00000	3,671	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		108.00000	0,100	26.77	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,701.00000	1,743	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		626.00000	0,589	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		219.00000	0,232	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,433.00000	1,384	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		26.00000	0,027	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,411.00000	2,361	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		22.00000	0,019	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,265.00000	4,312	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		104.00000	0,097	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,747.00000	1,790	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		120.00000	0,111	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,563.00000	1,604	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		539.00000	0,505	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		282.00000	0,298	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	34.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,894.00000	7,944	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	0,004	35.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,398.00000	6,447	35.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		14.00000	0,012	35.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,907.00000	4,955	35.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		34.00000	0,031	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,427.00000	3,474	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,155.00000	1,107	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		48.00000	0,050	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,610.00000	2,560	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,107.00000	4,057	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,143.00000	8,193	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		3.00000	0,003	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,646.00000	6,696	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		30.00000	0,028	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,673.00000	3,721	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		227.00000	0,211	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		870.00000	0,904	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		943.00000	0,899	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		86.00000	0,092	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,361.00000	2,311	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	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	3.75	Call		3,857.00000	3,807	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		101.00000	0,094	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,794.00000	1,837	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		414.00000	0,388	20.37	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		407.00000	0,431	20.37	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		17.00000	0,015	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,660.00000	4,708	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		21.00000	0,019	34.31	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,314.00000	4,362	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		112.00000	0,104	26.57	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,655.00000	1,697	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		98.00000	0,091	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,841.00000	1,884	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		395.00000	0,369	20.57	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		438.00000	0,462	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		17.00000	0,015	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,610.00000	4,658	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		83.00000	0,077	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,076.00000	2,120	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		89.00000	0,082	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,982.00000	2,025	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		376.00000	0,352	20.77	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		469.00000	0,495	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		80.00000	0,074	28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,123.00000	2,167	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		86.00000	0,080	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,029.00000	2,073	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		91.00000	0,085	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,934.00000	1,978	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		359.00000	0,335	20.97	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		502.00000	0,528	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		14.00000	0,012	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,957.00000	5,005	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		248.00000	0,231	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		791.00000	0,824	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		12.00000	0,010	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,155.00000	5,203	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		42.00000	0,038	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,085.00000	3,131	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		44.00000	0,041	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,987.00000	3,034	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		47.00000	0,043	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,890.00000	2,936	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		208.00000	0,194	23.37	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		951.00000	0,987	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		13.00000	0,012	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,006.00000	5,055	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		46.00000	0,042	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,939.00000	2,985	30.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		48.00000	0,045	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,841.00000	2,888	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		237.00000	0,221	22.77	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		830.00000	0,864	22.77	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		15.00000	0,013	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,858.00000	4,906	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		50.00000	0,046	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,793.00000	2,839	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		53.00000	0,049	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,696.00000	2,742	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		57.00000	0,052	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,600.00000	2,645	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		61.00000	0,056	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,504.00000	2,549	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		65.00000	0,060	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,408.00000	2,453	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		70.00000	0,064	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,313.00000	2,357	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		75.00000	0,069	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,218.00000	2,262	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		271.00000	0,253	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		714.00000	0,746	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		18.00000	0,016	34.63	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,561.00000	4,609	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		94.00000	0,088	27.57	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		1,887.00000	1,931	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		15.00000	0,013	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,808.00000	4,856	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		52.00000	0,047	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,745.00000	2,790	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		55.00000	0,051	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,648.00000	2,694	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		59.00000	0,054	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,552.00000	2,597	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		67.00000	0,062	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,360.00000	2,405	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		72.00000	0,067	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,265.00000	2,310	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		78.00000	0,072	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,171.00000	2,215	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		284.00000	0,265	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		677.00000	0,708	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		63.00000	0,058	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,456.00000	2,501	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,094.00000	8,143	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,907.00000	3,857	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		6.00000	0,005	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,149.00000	6,198	36.25	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	14/06/2010	Foreign Exchange Future	11.75	Call		23.00000	0,021	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,166.00000	4,214	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,193.00000	8,243	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		6.00000	0,005	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,199.00000	6,248	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		22.00000	0,020	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,215.00000	4,263	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,807.00000	3,757	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,343.00000	8,393	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		5.00000	0,004	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,348.00000	6,397	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		20.00000	0,018	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,363.00000	4,411	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,658.00000	3,608	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,243.00000	8,293	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		6.00000	0,005	36.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,249.00000	6,298	36.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,757.00000	3,707	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,893.00000	9,943	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,293.00000	8,343	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		5.00000	0,004	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,298.00000	6,347	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,707.00000	3,658	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,393.00000	8,443	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,608.00000	3,558	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,443.00000	8,493	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		4.00000	0,004	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,447.00000	6,497	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		722.00000	0,683	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		165.00000	0,176	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,576.00000	1,527	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		19.00000	0,020	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,560.00000	2,510	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,558.00000	3,508	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,994.00000	8,043	34.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,007.00000	3,957	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,044.00000	8,093	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,957.00000	3,907	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,493.00000	8,543	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		4.00000	0,003	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,497.00000	6,546	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,508.00000	3,458	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.68770	7.73840		20.32	0.00	0	4,585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		13.00000	0,012	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,125.00000	8,174	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		28.00000	0,026	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,140.00000	6,188	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		60.00000	0,056	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,172.00000	4,218	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		143.00000	0,136	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,255.00000	2,298	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,029.00000	0,988	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		141.00000	0,150	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,907.00000	1,857	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		19.00000	0,019	19.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,894.00000	2,843	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,005	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,889.00000	3,839	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		14.00000	0,012	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,076.00000	8,124	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		29.00000	0,027	35.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,091.00000	6,139	35.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		61.00000	0,058	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,123.00000	4,170	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		147.00000	0,140	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,209.00000	2,252	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		500.00000	0,475	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		562.00000	0,587	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,066.00000	1,024	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		128.00000	0,136	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,955.00000	1,905	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,017	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,943.00000	2,892	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,004	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,939.00000	3,889	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		482.00000	0,458	20.81	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		594.00000	0,620	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		13.00000	0,012	37.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,175.00000	8,224	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		28.00000	0,026	35.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,190.00000	6,238	35.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		58.00000	0,055	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,220.00000	4,267	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		139.00000	0,132	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,301.00000	2,344	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		465.00000	0,442	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		627.00000	0,654	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		993.00000	0,952	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		155.00000	0,164	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,860.00000	1,810	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		22.00000	0,022	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,844.00000	2,793	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,005	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,840.00000	3,789	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		13.00000	0,011	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,225.00000	8,273	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		27.00000	0,025	35.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,239.00000	6,287	35.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		57.00000	0,054	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,269.00000	4,316	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		136.00000	0,129	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,348.00000	2,391	27.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		448.00000	0,426	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		660.00000	0,688	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		958.00000	0,918	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		170.00000	0,180	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,812.00000	1,762	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		24.00000	0,024	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,794.00000	2,743	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,005	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,790.00000	3,739	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		12.00000	0,011	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,324.00000	8,373	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		26.00000	0,024	35.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,338.00000	6,386	35.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		55.00000	0,052	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,367.00000	4,414	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		129.00000	0,122	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,441.00000	2,484	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		417.00000	0,396	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		729.00000	0,758	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		891.00000	0,852	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		203.00000	0,214	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,718.00000	1,669	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		30.00000	0,031	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,695.00000	2,644	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,006	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,690.00000	3,639	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		12.00000	0,011	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,374.00000	8,423	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		26.00000	0,024	35.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,388.00000	6,436	35.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		54.00000	0,051	32.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,416.00000	4,463	32.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		126.00000	0,119	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,488.00000	2,531	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		403.00000	0,383	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		765.00000	0,795	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		858.00000	0,821	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		220.00000	0,233	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,672.00000	1,622	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		34.00000	0,034	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,645.00000	2,595	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,640.00000	3,589	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		11.00000	0,010	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,423.00000	8,472	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		25.00000	0,023	35.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,437.00000	6,485	35.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		52.00000	0,049	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,464.00000	4,511	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		122.00000	0,116	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,534.00000	2,578	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		389.00000	0,369	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		801.00000	0,831	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		827.00000	0,790	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		239.00000	0,252	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,625.00000	1,576	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		37.00000	0,038	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,596.00000	2,545	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,007	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,590.00000	3,539	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,001	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		10.00000	0,009	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,572.00000	8,621	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		24.00000	0,022	36.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,586.00000	6,634	36.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		49.00000	0,047	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,611.00000	4,659	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		114.00000	0,108	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,676.00000	2,720	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		738.00000	0,704	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		300.00000	0,316	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,489.00000	1,440	18.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		51.00000	0,052	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,447.00000	2,396	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,008	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,441.00000	3,390	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,002	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		11.00000	0,010	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,523.00000	8,572	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		24.00000	0,022	36.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,536.00000	6,584	36.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		50.00000	0,047	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,562.00000	4,609	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		116.00000	0,110	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,628.00000	2,672	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		363.00000	0,345	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		875.00000	0,907	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		767.00000	0,732	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		279.00000	0,294	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,534.00000	1,485	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		46.00000	0,047	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,497.00000	2,446	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,008	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,490.00000	3,440	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		10.00000	0,009	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,672.00000	8,721	37.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		23.00000	0,021	36.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,685.00000	6,733	36.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		47.00000	0,045	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,709.00000	4,757	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		108.00000	0,103	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,770.00000	2,815	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		328.00000	0,311	22.61	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		990.00000	1,023	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		683.00000	0,651	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		345.00000	0,363	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,400.00000	1,352	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		62.00000	0,064	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,348.00000	2,297	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,009	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,341.00000	3,290	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,002	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		351.00000	0,333	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		913.00000	0,945	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		14.00000	0,013	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,976.00000	8,025	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		30.00000	0,028	35.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,992.00000	6,040	35.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		63.00000	0,060	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,025.00000	4,072	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		155.00000	0,148	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	13/09/2010	Foreign Exchange Future	9.70	Put		2,117.00000	2,160	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		539.00000	0,512	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		501.00000	0,524	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,144.00000	1,098	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		106.00000	0,110	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,052.00000	2,001	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,013	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,043.00000	2,992	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,004	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,039.00000	3,988	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		14.00000	0,013	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,026.00000	8,075	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		29.00000	0,028	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,041.00000	6,090	35.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		62.00000	0,059	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,074.00000	4,121	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		151.00000	0,144	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,163.00000	2,206	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		518.00000	0,493	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		530.00000	0,555	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,103.00000	1,061	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		115.00000	0,123	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,003.00000	1,953	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,015	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,993.00000	2,942	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,004	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,989.00000	3,939	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		12.00000	0,011	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,274.00000	8,323	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		27.00000	0,025	35.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,289.00000	6,337	35.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		56.00000	0,053	32.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,318.00000	4,365	32.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		132.00000	0,125	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,394.00000	2,437	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		432.00000	0,411	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		694.00000	0,723	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		924.00000	0,885	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		186.00000	0,197	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,765.00000	1,715	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		27.00000	0,027	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,745.00000	2,694	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,006	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,740.00000	3,689	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		11.00000	0,010	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,473.00000	8,522	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		25.00000	0,023	35.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,487.00000	6,535	35.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		51.00000	0,048	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,513.00000	4,560	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		119.00000	0,113	28.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,581.00000	2,625	28.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		376.00000	0,357	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		838.00000	0,869	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		796.00000	0,760	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		258.00000	0,272	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,580.00000	1,531	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		42.00000	0,043	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,546.00000	2,495	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,007	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,540.00000	3,490	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		10.00000	0,009	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,622.00000	8,671	37.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		23.00000	0,022	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,635.00000	6,684	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		48.00000	0,046	33.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,660.00000	4,708	33.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		111.00000	0,105	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,723.00000	2,767	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		339.00000	0,322	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		951.00000	0,984	22.45	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	7.35	Call		710.00000	0,677	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		322.00000	0,339	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,444.00000	1,396	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		56.00000	0,058	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,398.00000	2,347	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,009	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,391.00000	3,340	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,002	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		190.00000	0,181	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,752.00000	1,793	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		207.00000	0,196	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,619.00000	1,658	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,109.00000	1,144	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		297.00000	0,282	23.10	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,232.00000	1,268	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		270.00000	0,256	23.59	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.81620	7.86640		20.54	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		34.00000	0,032	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,118.00000	8,166	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		59.00000	0,056	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,143.00000	6,190	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		105.00000	0,101	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,189.00000	4,235	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		219.00000	0,209	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,303.00000	2,343	26.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		598.00000	0,573	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		682.00000	0,707	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,116.00000	1,077	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		200.00000	0,211	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,956.00000	1,907	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		40.00000	0,041	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,926.00000	2,876	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		10.00000	0,010	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,919.00000	3,869	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,003	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		425.00000	0,407	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,109.00000	1,141	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		33.00000	0,031	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,167.00000	8,215	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		58.00000	0,055	34.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,192.00000	6,239	34.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		104.00000	0,099	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,238.00000	4,283	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		214.00000	0,205	26.57	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,348.00000	2,389	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,083.00000	1,044	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		217.00000	0,228	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,910.00000	1,861	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		44.00000	0,045	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,877.00000	2,827	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		11.00000	0,011	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,869.00000	3,819	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		33.00000	0,031	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,217.00000	8,265	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		57.00000	0,054	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,241.00000	6,288	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		102.00000	0,098	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,286.00000	4,332	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		209.00000	0,200	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,393.00000	2,434	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		564.00000	0,540	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		748.00000	0,774	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,050.00000	1,012	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		234.00000	0,246	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,864.00000	1,815	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		48.00000	0,049	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,828.00000	2,778	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		12.00000	0,012	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,819.00000	3,769	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		32.00000	0,030	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,266.00000	8,314	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		56.00000	0,054	34.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,290.00000	6,338	34.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		100.00000	0,096	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,334.00000	4,380	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		205.00000	0,196	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,439.00000	2,480	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		547.00000	0,524	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		781.00000	0,808	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,018.00000	0,981	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		252.00000	0,265	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,818.00000	1,770	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		52.00000	0,054	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,779.00000	2,729	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		13.00000	0,013	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,770.00000	3,719	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		4.00000	0,003	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		580.00000	0,556	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		714.00000	0,740	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		31.00000	0,029	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,315.00000	8,363	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		55.00000	0,053	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,339.00000	6,387	34.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		98.00000	0,094	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,382.00000	4,428	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		200.00000	0,192	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,484.00000	2,526	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		532.00000	0,509	21.52	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		816.00000	0,843	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		987.00000	0,951	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		271.00000	0,285	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,773.00000	1,725	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		57.00000	0,059	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,729.00000	2,679	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		13.00000	0,013	22.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,720.00000	3,670	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,004	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		31.00000	0,029	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,365.00000	8,413	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		55.00000	0,052	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,389.00000	6,436	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		97.00000	0,093	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,431.00000	4,477	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		196.00000	0,188	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,530.00000	2,572	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		517.00000	0,495	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		851.00000	0,879	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		957.00000	0,921	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		291.00000	0,305	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,728.00000	1,681	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		62.00000	0,065	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,680.00000	2,630	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		14.00000	0,014	21.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,670.00000	3,620	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		30.00000	0,028	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,414.00000	8,462	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		54.00000	0,051	34.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,438.00000	6,485	34.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		95.00000	0,091	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,479.00000	4,525	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		192.00000	0,184	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,576.00000	2,618	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		502.00000	0,481	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		886.00000	0,915	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		928.00000	0,892	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		312.00000	0,326	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,684.00000	1,636	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		68.00000	0,070	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,631.00000	2,581	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		15.00000	0,015	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,620.00000	3,570	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		27.00000	0,026	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,611.00000	8,660	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		51.00000	0,048	34.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,635.00000	6,682	34.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		89.00000	0,086	31.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,673.00000	4,720	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		177.00000	0,169	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,761.00000	2,803	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		448.00000	0,430	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,032.00000	1,064	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		818.00000	0,786	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		402.00000	0,420	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,510.00000	1,463	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		94.00000	0,097	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,436.00000	2,386	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		20.00000	0,020	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,422.00000	3,371	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		6.00000	0,005	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		28.00000	0,026	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,562.00000	8,610	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		51.00000	0,049	34.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,585.00000	6,633	34.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		91.00000	0,087	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,625.00000	4,671	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		180.00000	0,173	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,714.00000	2,757	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		461.00000	0,442	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		995.00000	1,026	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		844.00000	0,811	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		378.00000	0,395	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,553.00000	1,506	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		87.00000	0,090	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,485.00000	2,435	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		19.00000	0,019	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,471.00000	3,421	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		413.00000	0,396	22.77	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,147.00000	1,180	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		27.00000	0,025	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,661.00000	8,709	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		50.00000	0,048	34.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,684.00000	6,732	34.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		88.00000	0,084	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,722.00000	4,768	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		173.00000	0,166	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,807.00000	2,850	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		436.00000	0,418	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,070.00000	1,102	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		793.00000	0,761	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		427.00000	0,445	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,468.00000	1,421	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		102.00000	0,105	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,387.00000	2,337	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		21.00000	0,021	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,372.00000	3,322	25.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		6.00000	0,006	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		488.00000	0,467	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		922.00000	0,951	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		36.00000	0,034	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,020.00000	8,068	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		61.00000	0,058	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,045.00000	6,092	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		109.00000	0,105	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,093.00000	4,139	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		229.00000	0,219	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,213.00000	2,253	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		635.00000	0,609	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		619.00000	0,643	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,185.00000	1,144	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		169.00000	0,178	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,049.00000	2,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		33.00000	0,034	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,025.00000	2,975	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		9.00000	0,009	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,019.00000	3,968	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		3.00000	0,002	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		35.00000	0,033	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,069.00000	8,117	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		60.00000	0,057	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,094.00000	6,141	34.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		107.00000	0,103	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,141.00000	4,187	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		224.00000	0,214	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,258.00000	2,298	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		616.00000	0,591	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		650.00000	0,675	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,150.00000	1,110	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		184.00000	0,194	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,002.00000	1,953	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		36.00000	0,037	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,976.00000	2,926	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		10.00000	0,010	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,969.00000	3,919	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		3.00000	0,003	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		29.00000	0,028	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,463.00000	8,512	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		53.00000	0,051	34.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,487.00000	6,535	34.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		94.00000	0,090	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,528.00000	4,574	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		188.00000	0,180	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,622.00000	2,664	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		899.00000	0,864	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		333.00000	0,348	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,640.00000	1,592	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		74.00000	0,076	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,582.00000	2,532	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		16.00000	0,016	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,571.00000	3,520	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		5.00000	0,004	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		29.00000	0,027	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,513.00000	8,561	36.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		52.00000	0,050	34.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,536.00000	6,584	34.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		92.00000	0,088	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,576.00000	4,622	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		184.00000	0,176	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,668.00000	2,710	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		474.00000	0,454	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		958.00000	0,988	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		871.00000	0,837	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		355.00000	0,371	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,596.00000	1,549	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		80.00000	0,083	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,533.00000	2,483	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		17.00000	0,017	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,521.00000	3,471	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		5.00000	0,005	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		43.00000	0,041	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,227.00000	7,275	35.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		75.00000	0,071	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,259.00000	5,305	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		141.00000	0,135	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,325.00000	3,369	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		328.00000	0,314	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,512.00000	1,548	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,817.00000	4,766	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,554.00000	1,590	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		320.00000	0,306	24.17	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.00000	12.04150		17.15	4,104,000.00	342	14,008.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,959.00000	10,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,959.00000	8,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,960.00000	6,001	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		4.00000	0,003	26.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,963.00000	4,003	26.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		53.00000	0,045	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,012.00000	2,045	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		135.00000	0,117	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,094.00000	1,117	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		398.00000	0,359	17.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		357.00000	0,359	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,091.00000	1,044	16.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		50.00000	0,044	16.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,049.00000	2,007	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		8.00000	0,007	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,109.00000	10,150	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,109.00000	8,150	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		1.00000	0,001	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,110.00000	6,151	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		3.00000	0,003	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,112.00000	4,153	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		45.00000	0,037	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,154.00000	2,187	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		116.00000	0,100	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,225.00000	1,250	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		335.00000	0,303	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		444.00000	0,453	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		961.00000	0,917	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		70.00000	0,067	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,902.00000	1,859	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		11.00000	0,009	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,059.00000	10,100	34.67	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	20.10	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,059.00000	8,100	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,060.00000	6,101	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		4.00000	0,003	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,063.00000	4,103	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		48.00000	0,040	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,107.00000	2,140	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		122.00000	0,106	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,181.00000	1,206	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		354.00000	0,321	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		413.00000	0,421	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,003.00000	0,958	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		62.00000	0,058	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,951.00000	1,909	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,009	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,894.00000	2,852	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,002	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,459.00000	9,500	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,459.00000	7,500	33.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,309.00000	9,350	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,309.00000	7,350	33.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,310.00000	5,351	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		9.00000	0,007	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,318.00000	3,357	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		96.00000	0,082	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,405.00000	1,432	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		270.00000	0,241	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		579.00000	0,591	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		802.00000	0,758	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		111.00000	0,108	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,706.00000	1,664	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		15.00000	0,014	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,694.00000	2,653	23.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	0,003	23.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,159.00000	9,200	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,159.00000	7,200	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,160.00000	5,201	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		11.00000	0,009	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,170.00000	3,209	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		111.00000	0,095	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,270.00000	1,295	21.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		318.00000	0,286	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		477.00000	0,486	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		920.00000	0,876	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		79.00000	0,076	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,853.00000	1,810	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		12.00000	0,010	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,844.00000	2,802	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,002	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,209.00000	9,250	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,209.00000	7,250	33.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,210.00000	5,251	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		11.00000	0,008	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,220.00000	3,258	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		105.00000	0,091	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,314.00000	1,341	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		301.00000	0,270	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		510.00000	0,520	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		880.00000	0,836	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		89.00000	0,086	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,804.00000	1,761	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		13.00000	0,011	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,794.00000	2,752	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,002	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,359.00000	9,400	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,359.00000	7,400	33.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,360.00000	5,401	29.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		9.00000	0,007	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,368.00000	3,407	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		91.00000	0,078	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,450.00000	1,478	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		255.00000	0,228	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		614.00000	0,628	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		765.00000	0,721	16.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		124.00000	0,121	16.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,658.00000	1,615	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		17.00000	0,015	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,645.00000	2,603	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,003	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,609.00000	9,650	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	33.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,609.00000	7,650	33.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,759.00000	9,800	34.67	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	19.80	Call		0.00000	0,000	34.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,759.00000	7,800	34.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,009.00000	10,050	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,009.00000	8,050	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,010.00000	6,051	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		4.00000	0,003	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,013.00000	4,053	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		129.00000	0,111	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,138.00000	1,161	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		374.00000	0,339	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		383.00000	0,389	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,045.00000	1,001	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		54.00000	0,051	16.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,000.00000	1,958	20.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,008	20.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,909.00000	9,950	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,909.00000	7,950	34.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,859.00000	9,900	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.46	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	19.90	Put		7,859.00000	7,900	34.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,809.00000	9,850	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,809.00000	7,850	34.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,709.00000	9,750	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,709.00000	7,750	34.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,559.00000	9,600	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,559.00000	7,600	33.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,509.00000	9,550	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,509.00000	7,550	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,409.00000	9,450	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,409.00000	7,450	33.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,410.00000	5,451	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		8.00000	0,006	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,417.00000	3,456	25.60	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	15/03/2010	Foreign Exchange Future	13.45	Call		87.00000	0,075	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,496.00000	1,525	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		242.00000	0,215	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		651.00000	0,665	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		729.00000	0,685	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		138.00000	0,135	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,609.00000	1,566	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		18.00000	0,016	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,595.00000	2,553	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,003	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,259.00000	9,300	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,259.00000	7,300	33.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,260.00000	5,301	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		3.00000	0,002	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,262.00000	4,302	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		10.00000	0,008	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,269.00000	3,308	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		37.00000	0,030	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,296.00000	2,330	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		100.00000	0,086	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,359.00000	1,386	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		285.00000	0,255	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		544.00000	0,555	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		841.00000	0,796	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		100.00000	0,096	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,755.00000	1,712	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		14.00000	0,012	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,744.00000	2,702	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,002	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		51.00000	0,042	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,060.00000	2,092	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,860.00000	5,901	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		2.00000	0,001	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,861.00000	4,901	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		5.00000	0,003	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,864.00000	3,903	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		17.00000	0,014	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,876.00000	2,914	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		58.00000	0,049	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,917.00000	1,949	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		150.00000	0,131	20.36	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,009.00000	1,031	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		448.00000	0,408	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		307.00000	0,308	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,182.00000	1,137	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		41.00000	0,037	16.71	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	15/03/2010	Foreign Exchange Future	9.90	Call		2,148.00000	2,106	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		7.00000	0,006	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,610.00000	5,651	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		2.00000	0,002	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,611.00000	4,652	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		6.00000	0,005	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,615.00000	3,655	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		24.00000	0,019	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,633.00000	2,669	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		72.00000	0,062	23.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,681.00000	1,712	23.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		195.00000	0,172	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		804.00000	0,822	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		593.00000	0,551	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		202.00000	0,201	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,417.00000	1,373	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		26.00000	0,023	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,396.00000	2,354	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,004	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	29.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,710.00000	5,751	29.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		2.00000	0,002	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,711.00000	4,752	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		6.00000	0,004	25.87	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	15.75	Put		3,715.00000	3,754	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		21.00000	0,017	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,730.00000	2,767	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		66.00000	0,056	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,775.00000	1,806	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		175.00000	0,154	19.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		884.00000	0,904	19.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		532.00000	0,490	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		241.00000	0,240	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,323.00000	1,278	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		32.00000	0,028	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,297.00000	2,255	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,005	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,510.00000	5,551	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		2.00000	0,002	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,511.00000	4,552	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		7.00000	0,006	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,516.00000	3,556	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		27.00000	0,022	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,536.00000	2,572	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		79.00000	0,068	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,588.00000	1,618	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		217.00000	0,192	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		726.00000	0,742	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		659.00000	0,616	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		168.00000	0,166	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,513.00000	1,470	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		22.00000	0,020	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,495.00000	2,453	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	0,003	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	30.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,810.00000	5,851	30.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		2.00000	0,001	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,811.00000	4,851	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		5.00000	0,004	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,814.00000	3,854	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		18.00000	0,014	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,827.00000	2,864	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		61.00000	0,052	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,870.00000	1,902	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		158.00000	0,138	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		967.00000	0,988	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		475.00000	0,435	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		284.00000	0,285	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,229.00000	1,184	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		38.00000	0,034	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,198.00000	2,156	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,006	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	30.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,910.00000	5,951	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		2.00000	0,001	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,911.00000	4,951	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		4.00000	0,003	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,913.00000	3,953	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		16.00000	0,013	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,925.00000	2,963	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		56.00000	0,047	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,965.00000	1,997	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		142.00000	0,124	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,051.00000	1,074	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		422.00000	0,383	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		331.00000	0,333	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,136.00000	1,090	16.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		45.00000	0,040	16.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,099.00000	2,057	20.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,007	20.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,760.00000	5,801	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		2.00000	0,002	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,761.00000	4,802	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		5.00000	0,004	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,764.00000	3,804	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		19.00000	0,016	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,778.00000	2,816	25.01	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	13.80	Call		63.00000	0,054	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,822.00000	1,854	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		166.00000	0,146	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		925.00000	0,946	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		503.00000	0,462	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		262.00000	0,262	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,276.00000	1,231	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		35.00000	0,031	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,247.00000	2,205	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		6.00000	0,005	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,660.00000	5,701	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		2.00000	0,002	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,661.00000	4,702	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		6.00000	0,005	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,665.00000	3,705	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		22.00000	0,018	24.92	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,681.00000	2,718	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		69.00000	0,059	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,728.00000	1,759	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		185.00000	0,163	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		844.00000	0,863	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		562.00000	0,520	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		221.00000	0,220	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,370.00000	1,326	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		29.00000	0,026	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,346.00000	2,304	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	0,004	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	29.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,560.00000	5,601	29.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		2.00000	0,002	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,561.00000	4,602	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		7.00000	0,005	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,566.00000	3,605	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		25.00000	0,020	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,584.00000	2,620	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		76.00000	0,065	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,635.00000	1,665	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		206.00000	0,182	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		765.00000	0,782	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		625.00000	0,583	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		184.00000	0,183	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,465.00000	1,421	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		24.00000	0,021	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,446.00000	2,404	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,004	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,460.00000	5,501	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		3.00000	0,002	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,462.00000	4,502	27.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		8.00000	0,006	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,467.00000	3,506	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		29.00000	0,023	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,488.00000	2,523	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		229.00000	0,203	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		688.00000	0,703	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		693.00000	0,650	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		152.00000	0,150	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,561.00000	1,518	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		20.00000	0,018	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,545.00000	2,503	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		4.00000	0,003	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		83.00000	0,071	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,542.00000	1,571	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,559.00000	8,600	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		1.00000	0,000	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,560.00000	6,600	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,442.00000	3,401	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,459.00000	8,500	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		1.00000	0,000	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,460.00000	6,500	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,542.00000	3,501	26.76	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	8.50	Put		1.00000	0,001	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,509.00000	8,550	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		1.00000	0,000	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,510.00000	6,550	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,492.00000	3,451	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,759.00000	8,800	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		1.00000	0,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,760.00000	6,800	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,243.00000	3,201	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,001	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,859.00000	8,900	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,859.00000	6,900	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,143.00000	3,101	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,001	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,809.00000	8,850	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		1.00000	0,000	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,810.00000	6,850	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,193.00000	3,151	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,001	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,909.00000	8,950	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,909.00000	6,950	32.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,093.00000	3,051	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,001	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,059.00000	9,100	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,059.00000	7,100	32.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,001	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,061.00000	5,101	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		13.00000	0,010	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,072.00000	3,110	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,943.00000	2,902	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,002	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,109.00000	9,150	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	32.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,109.00000	7,150	32.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		2.00000	0,001	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,111.00000	5,151	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		12.00000	0,010	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,121.00000	3,160	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	34.67	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	21.05	Put		9,009.00000	9,050	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,009.00000	7,050	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		2.00000	0,001	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,011.00000	5,051	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		14.00000	0,011	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,023.00000	3,061	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,993.00000	2,952	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,002	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,309.00000	8,350	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,310.00000	6,351	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		3.00000	0,002	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,312.00000	4,352	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		35.00000	0,028	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,344.00000	2,378	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,692.00000	3,650	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,092.00000	4,050	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,043.00000	3,001	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,001	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,042.00000	4,000	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	28.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,192.00000	4,150	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,992.00000	3,950	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,609.00000	8,650	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		1.00000	0,000	31.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,610.00000	6,650	31.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,392.00000	3,351	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,001	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,892.00000	3,850	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,159.00000	8,200	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		1.00000	0,001	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,160.00000	6,201	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		3.00000	0,003	26.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,162.00000	4,203	26.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		42.00000	0,035	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,201.00000	2,235	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,842.00000	3,800	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,409.00000	8,450	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		1.00000	0,000	31.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,410.00000	6,450	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		3.00000	0,002	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,412.00000	4,452	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		31.00000	0,025	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,440.00000	2,475	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,592.00000	3,551	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,659.00000	8,700	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		1.00000	0,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,660.00000	6,700	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,343.00000	3,301	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,001	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,359.00000	8,400	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		1.00000	0,001	31.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,360.00000	6,401	31.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		3.00000	0,002	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,362.00000	4,402	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		33.00000	0,027	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,392.00000	2,427	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,642.00000	3,600	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,709.00000	8,750	34.67	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	18.75	Call		1.00000	0,000	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,710.00000	6,750	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,293.00000	3,251	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,001	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.20540	12.25090		18.06	36,616.20	3	12,392.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,800.00000	9,846	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		4.00000	0,004	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,803.00000	7,849	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,100.00000	10,146	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		4.00000	0,003	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,103.00000	8,148	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,600.00000	9,646	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		5.00000	0,004	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,604.00000	7,649	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		19.00000	0,012	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,618.00000	5,657	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		72.00000	0,065	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,671.00000	3,710	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,450.00000	9,496	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		6.00000	0,004	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,455.00000	7,499	27.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		21.00000	0,014	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,470.00000	5,509	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		77.00000	0,071	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,526.00000	3,566	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,350.00000	9,396	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		6.00000	0,004	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,355.00000	7,399	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		251.00000	0,235	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,600.00000	1,630	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		474.00000	0,447	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		823.00000	0,842	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,710.00000	1,666	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		59.00000	0,061	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,667.00000	2,621	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,016	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		2.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,151.00000	9,196	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		7.00000	0,005	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,156.00000	7,200	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,200.00000	9,246	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		6.00000	0,005	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,205.00000	7,250	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		523.00000	0,494	18.65	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		722.00000	0,739	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,035.00000	0,994	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		234.00000	0,239	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,845.00000	1,801	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		44.00000	0,046	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,815.00000	2,769	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,014	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,650.00000	9,696	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		18.00000	0,012	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,667.00000	5,707	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		70.00000	0,064	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,719.00000	3,759	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,850.00000	9,896	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		4.00000	0,004	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,853.00000	7,899	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		16.00000	0,009	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,865.00000	5,904	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,000.00000	10,046	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		4.00000	0,003	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,003.00000	8,048	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		598.00000	0,566	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		597.00000	0,611	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,174.00000	1,132	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		173.00000	0,177	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,030.00000	1,986	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		29.00000	0,031	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,050.00000	10,096	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		4.00000	0,003	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,053.00000	8,098	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,138.00000	1,097	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		187.00000	0,192	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,984.00000	1,939	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		33.00000	0,034	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,950.00000	9,996	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		4.00000	0,004	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,953.00000	7,999	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		178.00000	0,166	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,127.00000	2,161	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		321.00000	0,301	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,270.00000	1,296	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		620.00000	0,586	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		569.00000	0,581	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,212.00000	1,168	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		161.00000	0,163	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,079.00000	2,032	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
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		28.00000	0,027	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,900.00000	9,946	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		15.00000	0,009	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,914.00000	5,954	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		62.00000	0,057	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,961.00000	4,002	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,750.00000	9,796	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		5.00000	0,004	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,754.00000	7,799	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,700.00000	9,746	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		5.00000	0,004	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,704.00000	7,749	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		17.00000	0,011	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,716.00000	5,756	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		68.00000	0,062	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,767.00000	3,807	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,550.00000	9,596	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		5.00000	0,004	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,554.00000	7,599	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		19.00000	0,013	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,568.00000	5,608	25.95	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	15.80	Call		73.00000	0,067	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,622.00000	3,662	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		820.00000	0,783	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		369.00000	0,378	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,536.00000	1,492	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		85.00000	0,087	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,471.00000	2,424	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,019	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,500.00000	9,546	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		5.00000	0,004	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,504.00000	7,549	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,400.00000	9,446	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		6.00000	0,004	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,405.00000	7,449	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		244.00000	0,228	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,643.00000	1,673	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		908.00000	0,869	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		307.00000	0,314	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,666.00000	1,622	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		65.00000	0,067	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,300.00000	9,346	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		6.00000	0,005	27.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,305.00000	7,350	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		16.00000	0,010	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,815.00000	5,855	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		33.00000	0,026	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,832.00000	4,871	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		65.00000	0,059	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,864.00000	3,904	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		109.00000	0,100	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,908.00000	2,945	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		259.00000	0,242	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,558.00000	1,587	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		490.00000	0,462	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		789.00000	0,807	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		970.00000	0,930	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		269.00000	0,275	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,755.00000	1,711	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		54.00000	0,056	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,717.00000	2,671	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,016	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		174.00000	0,161	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,173.00000	2,206	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		11.00000	0,007	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,360.00000	6,402	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		46.00000	0,039	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,395.00000	4,434	26.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		81.00000	0,074	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,430.00000	3,469	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		666.00000	0,631	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		515.00000	0,526	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,290.00000	1,246	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		139.00000	0,141	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		12.00000	0,007	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,261.00000	6,302	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		365.00000	0,342	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,114.00000	1,137	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		714.00000	0,679	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		463.00000	0,474	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,370.00000	1,326	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		119.00000	0,121	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,274.00000	2,228	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	0,023	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		15.00000	0,009	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,964.00000	6,004	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		30.00000	0,023	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,979.00000	5,018	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		60.00000	0,055	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,009.00000	4,050	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		100.00000	0,092	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,049.00000	3,087	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		237.00000	0,221	21.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,686.00000	1,716	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		443.00000	0,418	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		892.00000	0,913	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		878.00000	0,839	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		327.00000	0,334	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,622.00000	1,578	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		71.00000	0,073	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,569.00000	2,523	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,018	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		793.00000	0,756	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		392.00000	0,401	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,494.00000	1,450	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		93.00000	0,095	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,421.00000	2,375	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		20.00000	0,020	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		22.00000	0,015	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,421.00000	5,460	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		44.00000	0,037	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,443.00000	4,482	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		332.00000	0,311	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,231.00000	1,256	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		642.00000	0,608	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		541.00000	0,553	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,128.00000	2,081	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		27.00000	0,026	16.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		12.00000	0,007	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,311.00000	6,352	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		48.00000	0,041	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,347.00000	4,386	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		83.00000	0,076	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,382.00000	3,421	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		194.00000	0,180	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,993.00000	2,025	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		353.00000	0,331	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,152.00000	1,176	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		690.00000	0,654	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		489.00000	0,499	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,329.00000	1,285	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		128.00000	0,130	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,225.00000	2,179	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		24.00000	0,024	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		12.00000	0,008	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,211.00000	6,253	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		25.00000	0,018	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,224.00000	5,263	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		51.00000	0,044	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,250.00000	4,289	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		88.00000	0,081	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,287.00000	3,326	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		377.00000	0,354	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,076.00000	1,099	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		740.00000	0,704	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		439.00000	0,449	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,410.00000	1,366	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		109.00000	0,111	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,323.00000	2,277	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		22.00000	0,022	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		389.00000	0,366	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,038.00000	1,061	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		766.00000	0,729	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		415.00000	0,424	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,372.00000	2,326	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		21.00000	0,021	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		14.00000	0,008	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,013.00000	6,053	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		29.00000	0,022	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,028.00000	5,067	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		59.00000	0,053	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,058.00000	4,098	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		98.00000	0,090	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,097.00000	3,135	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		429.00000	0,404	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		928.00000	0,949	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		849.00000	0,811	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		348.00000	0,356	17.45	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	10.75	Call		1,579.00000	1,535	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		78.00000	0,080	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,520.00000	2,474	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,019	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		230.00000	0,215	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,729.00000	1,760	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		17.00000	0,010	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,766.00000	5,805	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		34.00000	0,027	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,783.00000	4,822	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		67.00000	0,061	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,816.00000	3,856	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		112.00000	0,103	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,861.00000	2,898	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		275.00000	0,257	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,474.00000	1,502	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		20.00000	0,013	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,519.00000	5,558	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		41.00000	0,034	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,540.00000	4,579	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		75.00000	0,069	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,574.00000	3,614	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		129.00000	0,119	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,628.00000	2,664	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		311.00000	0,292	20.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,310.00000	1,337	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		23.00000	0,016	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,322.00000	5,361	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,103.00000	1,062	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		202.00000	0,207	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,937.00000	1,893	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		36.00000	0,038	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,914.00000	2,868	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,013	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		26.00000	0,019	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,175.00000	5,214	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		53.00000	0,046	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,202.00000	4,241	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		159.00000	0,147	23.16	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,308.00000	2,342	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,069.00000	1,028	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		218.00000	0,223	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,891.00000	1,847	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		40.00000	0,042	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		49.00000	0,043	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,298.00000	4,338	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		86.00000	0,078	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,335.00000	3,373	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		149.00000	0,138	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,398.00000	2,433	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		267.00000	0,249	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,516.00000	1,544	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		506.00000	0,478	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		755.00000	0,773	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,002.00000	0,962	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		251.00000	0,257	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,800.00000	1,756	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		49.00000	0,051	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,766.00000	2,720	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		5.00000	0,004	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,654.00000	7,699	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		13.00000	0,008	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,162.00000	6,203	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		37.00000	0,030	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,686.00000	4,725	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		90.00000	0,083	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,239.00000	3,278	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		211.00000	0,197	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,860.00000	1,892	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		541.00000	0,511	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		690.00000	0,706	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,452.00000	1,408	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		101.00000	0,103	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,865.00000	2,819	20.06	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	9.40	Put		14.00000	0,014	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,353.00000	4,307	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		199.00000	0,186	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,948.00000	1,981	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		4.00000	0,004	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,903.00000	7,949	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		11.00000	0,007	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,410.00000	6,452	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		31.00000	0,024	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,930.00000	4,969	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		79.00000	0,072	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,478.00000	3,517	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		183.00000	0,171	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,082.00000	2,116	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		458.00000	0,432	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		857.00000	0,877	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,251.00000	1,207	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		150.00000	0,152	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,618.00000	2,572	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,017	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,104.00000	4,059	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,004	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		3.00000	0,003	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,352.00000	8,398	28.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		8.00000	0,006	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,857.00000	6,901	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		22.00000	0,015	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,371.00000	5,410	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		63.00000	0,058	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,912.00000	3,953	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		141.00000	0,130	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,490.00000	2,525	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		342.00000	0,321	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,191.00000	1,216	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		938.00000	0,899	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		287.00000	0,294	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,177.00000	2,130	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		26.00000	0,025	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,657.00000	3,611	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		14.00000	0,008	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,063.00000	6,103	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		28.00000	0,021	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,077.00000	5,116	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		57.00000	0,051	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,106.00000	4,146	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		95.00000	0,087	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,144.00000	3,182	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		168.00000	0,156	22.98	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	14.30	Put		2,217.00000	2,251	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		224.00000	0,208	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,773.00000	1,803	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		302.00000	0,282	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,351.00000	1,377	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		415.00000	0,391	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		964.00000	0,986	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		578.00000	0,547	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		627.00000	0,642	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		189.00000	0,175	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,038.00000	2,070	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		13.00000	0,008	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,112.00000	6,153	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		27.00000	0,020	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,126.00000	5,165	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		55.00000	0,049	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,154.00000	4,194	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		93.00000	0,085	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,192.00000	3,230	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		217.00000	0,202	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,816.00000	1,847	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		293.00000	0,274	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,392.00000	1,419	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		402.00000	0,378	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,001.00000	1,023	19.60	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	12.35	Call		559.00000	0,529	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		658.00000	0,674	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		205.00000	0,191	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,904.00000	1,936	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		24.00000	0,017	26.03	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,273.00000	5,312	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		284.00000	0,265	20.90	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,433.00000	1,460	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		163.00000	0,151	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,262.00000	2,296	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		3.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,552.00000	8,597	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		10.00000	0,006	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,559.00000	6,601	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		40.00000	0,033	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,589.00000	4,628	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		126.00000	0,116	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,675.00000	2,711	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,459.00000	3,413	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		3.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,452.00000	8,497	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		10.00000	0,007	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,459.00000	6,502	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		43.00000	0,036	26.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,492.00000	4,531	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		133.00000	0,123	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,582.00000	2,618	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,558.00000	3,512	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,007	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		3.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,502.00000	8,547	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		10.00000	0,007	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,509.00000	6,552	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,508.00000	3,462	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,007	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,751.00000	8,797	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		9.00000	0,006	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,758.00000	6,801	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,260.00000	3,215	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	0,010	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,851.00000	8,897	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		32.00000	0,025	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,881.00000	4,920	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		106.00000	0,097	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,955.00000	2,992	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,161.00000	3,116	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		10.00000	0,011	21.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,801.00000	8,847	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		8.00000	0,006	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,807.00000	6,851	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,211.00000	3,165	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,010	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,901.00000	8,947	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		8.00000	0,005	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,907.00000	6,950	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		103.00000	0,095	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,002.00000	3,040	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,112.00000	3,066	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,011	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		2.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,051.00000	9,096	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		7.00000	0,005	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,056.00000	7,100	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,964.00000	2,918	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		2.00000	0,001	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,101.00000	9,146	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		7.00000	0,005	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,106.00000	7,150	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		2.00000	0,001	28.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,001.00000	9,046	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		7.00000	0,005	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,006.00000	7,050	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,013.00000	2,967	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		3.00000	0,003	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,302.00000	8,348	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		145.00000	0,134	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,444.00000	2,479	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,707.00000	3,661	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,006	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,063.00000	3,017	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,012	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,055.00000	4,009	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,004	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,204.00000	4,158	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,003	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,005.00000	3,959	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,004	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,601.00000	8,647	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		9.00000	0,006	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,608.00000	6,651	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		38.00000	0,031	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,637.00000	4,676	26.22	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	14.85	Call		122.00000	0,112	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,721.00000	2,757	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,409.00000	3,363	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		3.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,402.00000	8,447	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		137.00000	0,126	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,536.00000	2,571	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,607.00000	3,562	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,007	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,906.00000	3,860	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,005	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		3.00000	0,003	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,152.00000	8,198	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,856.00000	3,810	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,005	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,651.00000	8,697	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		9.00000	0,006	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,658.00000	6,701	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		119.00000	0,109	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,768.00000	2,804	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,359.00000	3,314	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,009	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	28.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,250.00000	9,296	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		6.00000	0,005	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,255.00000	7,300	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,701.00000	8,747	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		9.00000	0,006	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,708.00000	6,751	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		36.00000	0,028	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,735.00000	4,773	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		115.00000	0,106	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,814.00000	2,851	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,310.00000	3,264	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,951.00000	8,997	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		8.00000	0,005	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,957.00000	7,000	27.17	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.41000	12.45530		18.32	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		669.00000	0,641	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		944.00000	0,961	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		648.00000	0,621	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		973.00000	0,991	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		648.00000	0,662	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		873.00000	0,932	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08020	0.08090		26.26	99,448.00	1,240	1,240.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		421.00000	0,004	26.26	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		331.00000	0,004	26.26	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		144.00000	0,001	30.70	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		1,054.00000	0,011	30.70	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,115.00000	0,010	22.46	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		25.00000	0,000	22.46	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08170	0.08250		29.98	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		721.00000	0,007	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		471.00000	0,005	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		381.00000	0,003	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,131.00000	0,012	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,337.00000	0,013	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		87.00000	0,001	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.71340	10.76720		16.76	11,227,643.20	1,048	23,011.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,883.00000	8,937	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,883.00000	6,937	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,884.00000	4,938	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		11.00000	0,008	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,894.00000	2,945	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		116.00000	0,099	20.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		999.00000	1,036	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		389.00000	0,345	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		272.00000	0,282	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,145.00000	1,089	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		28.00000	0,026	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,121.00000	2,067	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,118.00000	3,064	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,133.00000	9,187	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,133.00000	7,187	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,233.00000	9,287	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,233.00000	7,287	34.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,983.00000	9,037	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,983.00000	7,037	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		46.00000	0,038	24.92	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,879.00000	1,925	24.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,783.00000	8,837	36.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,783.00000	6,837	33.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	0,001	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,784.00000	4,838	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		12.00000	0,009	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,795.00000	2,846	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		130.00000	0,111	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		913.00000	0,948	20.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		445.00000	0,399	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		228.00000	0,236	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,240.00000	1,184	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		23.00000	0,021	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,220.00000	2,166	21.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	21.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,218.00000	3,164	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,633.00000	8,687	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,633.00000	6,687	33.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	0,001	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,634.00000	4,688	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		15.00000	0,012	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,648.00000	2,699	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		154.00000	0,133	19.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		787.00000	0,820	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		539.00000	0,489	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		172.00000	0,176	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,384.00000	1,329	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		17.00000	0,016	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,370.00000	2,315	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,002	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,368.00000	3,314	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,683.00000	8,737	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,683.00000	6,737	33.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	0,001	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,684.00000	4,738	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		14.00000	0,011	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,697.00000	2,748	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		146.00000	0,125	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		829.00000	0,862	19.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		506.00000	0,458	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		189.00000	0,195	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,336.00000	1,280	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		19.00000	0,017	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,320.00000	2,266	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,318.00000	3,264	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,033.00000	9,087	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,033.00000	7,087	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,283.00000	9,337	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	34.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,283.00000	7,337	34.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,333.00000	9,387	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,333.00000	7,387	34.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,183.00000	9,237	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,183.00000	7,237	34.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,083.00000	9,137	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,083.00000	7,137	34.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,933.00000	8,987	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,933.00000	6,987	33.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,833.00000	8,887	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,833.00000	6,887	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,834.00000	4,888	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		11.00000	0,009	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,844.00000	2,896	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		123.00000	0,105	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		956.00000	0,992	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		417.00000	0,371	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		250.00000	0,258	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,193.00000	1,137	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		26.00000	0,024	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,171.00000	2,116	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,003	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,168.00000	3,114	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,733.00000	8,787	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,733.00000	6,787	33.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,583.00000	8,637	36.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,583.00000	6,637	32.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	0,001	28.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,584.00000	4,638	28.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		3.00000	0,003	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,586.00000	3,640	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		17.00000	0,013	25.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,600.00000	2,650	25.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		57.00000	0,048	23.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,640.00000	1,685	23.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		164.00000	0,141	19.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		747.00000	0,778	19.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		572.00000	0,522	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		155.00000	0,159	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,433.00000	1,377	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		16.00000	0,014	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,419.00000	2,365	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,418.00000	3,364	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,734.00000	4,788	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		3.00000	0,002	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,736.00000	3,789	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		13.00000	0,010	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,746.00000	2,797	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		50.00000	0,042	24.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,783.00000	1,829	24.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		138.00000	0,118	20.20	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		871.00000	0,905	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		475.00000	0,428	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		208.00000	0,215	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,288.00000	1,232	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		21.00000	0,019	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,270.00000	2,216	22.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,268.00000	3,214	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,934.00000	4,988	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		2.00000	0,001	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,935.00000	3,988	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		10.00000	0,007	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,943.00000	2,994	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		42.00000	0,035	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,975.00000	2,022	25.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		110.00000	0,094	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,043.00000	1,081	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		363.00000	0,320	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		296.00000	0,307	16.76	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	9.70	Call		1,098.00000	1,042	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		31.00000	0,029	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,071.00000	2,017	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,068.00000	3,014	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,984.00000	5,038	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		2.00000	0,001	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,985.00000	4,038	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		9.00000	0,007	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,992.00000	3,044	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		40.00000	0,033	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,023.00000	2,070	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		104.00000	0,088	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,087.00000	1,125	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		338.00000	0,300	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		321.00000	0,337	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,051.00000	0,997	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		34.00000	0,034	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,022.00000	1,967	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,004	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,018.00000	2,964	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	29.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,184.00000	5,237	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		2.00000	0,001	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,185.00000	4,238	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		7.00000	0,005	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,190.00000	3,242	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		30.00000	0,024	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,213.00000	2,261	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		84.00000	0,071	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,267.00000	1,308	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		265.00000	0,232	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		448.00000	0,469	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		878.00000	0,823	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		61.00000	0,060	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,824.00000	1,769	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		7.00000	0,006	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,818.00000	2,764	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,234.00000	5,287	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,234.00000	4,288	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		6.00000	0,005	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,239.00000	3,292	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		28.00000	0,022	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,261.00000	2,309	25.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		80.00000	0,068	22.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,313.00000	1,355	22.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		249.00000	0,218	18.05	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		482.00000	0,505	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		836.00000	0,782	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		69.00000	0,069	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,775.00000	1,720	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		8.00000	0,007	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,768.00000	2,714	24.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	24.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,084.00000	5,138	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		2.00000	0,001	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,085.00000	4,138	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		8.00000	0,006	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,091.00000	3,143	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		35.00000	0,028	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,118.00000	2,165	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		94.00000	0,079	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,177.00000	1,216	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		299.00000	0,264	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		382.00000	0,401	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		963.00000	0,909	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		46.00000	0,046	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,923.00000	1,868	20.35	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	8.85	Put		6.00000	0,005	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,918.00000	2,864	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,034.00000	5,088	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		2.00000	0,001	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,035.00000	4,088	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		8.00000	0,006	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,041.00000	3,093	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		37.00000	0,030	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,070.00000	2,117	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		99.00000	0,084	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,132.00000	1,171	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		318.00000	0,282	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		351.00000	0,369	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,007.00000	0,952	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		40.00000	0,039	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,972.00000	1,918	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,968.00000	2,914	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,134.00000	5,187	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		2.00000	0,001	27.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,135.00000	4,188	27.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		7.00000	0,005	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,140.00000	3,192	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		32.00000	0,026	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,165.00000	2,213	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		89.00000	0,075	21.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,222.00000	1,262	21.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		281.00000	0,248	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		414.00000	0,435	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		920.00000	0,866	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		53.00000	0,053	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,874.00000	1,819	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		7.00000	0,006	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,868.00000	2,814	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,384.00000	5,437	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	27.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,384.00000	4,438	27.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		5.00000	0,004	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,388.00000	3,441	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		22.00000	0,018	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,405.00000	2,455	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		69.00000	0,058	22.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,452.00000	1,495	22.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		208.00000	0,180	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		591.00000	0,617	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		717.00000	0,664	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		100.00000	0,101	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,628.00000	1,573	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		11.00000	0,010	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,619.00000	2,565	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,284.00000	5,337	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,284.00000	4,338	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		6.00000	0,004	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,289.00000	3,341	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		26.00000	0,021	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,309.00000	2,358	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		76.00000	0,064	22.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,359.00000	1,401	22.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		234.00000	0,204	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		517.00000	0,541	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		795.00000	0,742	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		78.00000	0,079	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,726.00000	1,671	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		9.00000	0,008	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,718.00000	2,664	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	24.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,334.00000	5,387	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,334.00000	4,388	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		5.00000	0,004	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,338.00000	3,391	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		24.00000	0,019	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,357.00000	2,406	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		221.00000	0,192	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		554.00000	0,579	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		756.00000	0,702	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		89.00000	0,089	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,677.00000	1,622	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		10.00000	0,009	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,669.00000	2,615	24.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	24.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,434.00000	5,487	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,434.00000	4,488	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		4.00000	0,003	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,437.00000	3,490	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		21.00000	0,016	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,454.00000	2,503	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		66.00000	0,055	23.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,499.00000	1,542	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		196.00000	0,169	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		629.00000	0,656	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		679.00000	0,627	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		112.00000	0,114	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,579.00000	1,524	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		12.00000	0,011	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,569.00000	2,515	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,484.00000	5,537	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,484.00000	4,538	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		4.00000	0,003	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,487.00000	3,540	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		19.00000	0,015	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,502.00000	2,552	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		63.00000	0,053	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,546.00000	1,590	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		184.00000	0,159	19.12	429,300.00	2,700	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		667.00000	0,696	19.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		642.00000	0,591	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		125.00000	0,128	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,530.00000	1,475	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		13.00000	0,012	18.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,519.00000	2,465	23.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		72.00000	0,061	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,405.00000	1,448	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,383.00000	8,437	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,383.00000	6,437	32.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,617.00000	3,564	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,001	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,533.00000	8,587	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,533.00000	6,587	32.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	0,001	27.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,534.00000	4,588	27.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		18.00000	0,014	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,551.00000	2,601	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		174.00000	0,150	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		707.00000	0,737	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		607.00000	0,556	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		140.00000	0,143	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,481.00000	1,426	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		14.00000	0,013	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,469.00000	2,415	23.03	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	8.30	Put		2.00000	0,002	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,467.00000	3,414	27.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,001	27.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,483.00000	8,537	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,483.00000	6,537	32.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,517.00000	3,464	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,001	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,333.00000	8,387	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,333.00000	6,387	32.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,667.00000	3,614	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,001	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,433.00000	8,487	36.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,433.00000	6,487	32.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,567.00000	3,514	27.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,001	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.89960	10.95730		17.19	599,478.00	55	12,700.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		230.00000	0,207	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,373.00000	1,407	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		262.00000	0,237	20.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,205.00000	1,237	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		245.00000	0,222	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,288.00000	1,322	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,344.00000	8,401	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		14.00000	0,011	30.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,357.00000	6,411	30.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		43.00000	0,037	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,386.00000	4,437	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		114.00000	0,102	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,457.00000	2,502	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		400.00000	0,365	18.42	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		743.00000	0,765	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		879.00000	0,825	16.56	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		222.00000	0,225	16.56	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,698.00000	1,638	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		41.00000	0,038	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,668.00000	2,609	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		11.00000	0,009	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,660.00000	3,602	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,002	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,644.00000	8,701	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		10.00000	0,008	30.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,653.00000	6,708	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	15.60	Call		37.00000	0,032	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,680.00000	4,732	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		97.00000	0,086	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,740.00000	2,786	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		322.00000	0,292	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		965.00000	0,992	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		695.00000	0,645	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		338.00000	0,345	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,427.00000	1,367	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		70.00000	0,067	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,372.00000	2,312	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		15.00000	0,012	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,362.00000	3,304	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,004	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,744.00000	8,801	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		9.00000	0,007	30.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,752.00000	6,807	30.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		35.00000	0,030	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,778.00000	4,830	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		92.00000	0,082	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,835.00000	2,882	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		300.00000	0,272	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,043.00000	1,072	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		641.00000	0,592	16.98	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	10.70	Put		384.00000	0,392	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,340.00000	1,280	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		83.00000	0,080	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,273.00000	2,213	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		16.00000	0,013	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,263.00000	3,204	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		6.00000	0,004	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,394.00000	8,451	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		13.00000	0,011	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,406.00000	6,461	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		42.00000	0,036	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,435.00000	4,486	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		111.00000	0,099	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,504.00000	2,549	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		385.00000	0,351	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		778.00000	0,801	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		846.00000	0,793	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		239.00000	0,243	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,652.00000	1,592	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		45.00000	0,042	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,619.00000	2,559	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		12.00000	0,009	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,611.00000	3,553	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		4.00000	0,003	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	19.40	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,444.00000	8,501	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		13.00000	0,010	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,456.00000	6,510	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		41.00000	0,035	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,484.00000	4,535	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		108.00000	0,096	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,551.00000	2,596	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		372.00000	0,338	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		815.00000	0,838	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		814.00000	0,761	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		257.00000	0,261	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,606.00000	1,546	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		49.00000	0,046	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,569.00000	2,510	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		12.00000	0,010	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,561.00000	3,503	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	0,003	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,594.00000	8,651	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		11.00000	0,009	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,604.00000	6,659	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		38.00000	0,033	29.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,631.00000	4,683	29.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		99.00000	0,088	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,692.00000	2,738	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		334.00000	0,303	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		927.00000	0,953	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		724.00000	0,673	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		317.00000	0,323	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,471.00000	1,411	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		64.00000	0,061	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,421.00000	2,362	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		14.00000	0,012	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,412.00000	3,354	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		5.00000	0,004	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,494.00000	8,551	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		12.00000	0,010	30.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,505.00000	6,560	30.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		40.00000	0,034	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,533.00000	4,584	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		105.00000	0,093	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,598.00000	2,643	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		358.00000	0,326	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		851.00000	0,876	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		783.00000	0,731	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		276.00000	0,281	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,561.00000	1,501	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		54.00000	0,051	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,520.00000	2,460	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		13.00000	0,010	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,511.00000	3,453	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,003	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,544.00000	8,601	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		11.00000	0,009	30.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,554.00000	6,609	30.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		39.00000	0,034	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,582.00000	4,634	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		102.00000	0,091	24.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,645.00000	2,691	24.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		346.00000	0,314	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		889.00000	0,914	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		753.00000	0,702	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		296.00000	0,302	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,516.00000	1,456	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		59.00000	0,056	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,470.00000	2,411	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		13.00000	0,011	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,461.00000	3,403	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,003	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,894.00000	8,951	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		8.00000	0,006	30.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,901.00000	6,956	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		33.00000	0,028	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,926.00000	4,978	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		85.00000	0,075	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,978.00000	3,025	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		271.00000	0,245	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,164.00000	1,195	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		565.00000	0,519	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		458.00000	0,469	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,212.00000	1,153	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		105.00000	0,103	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,126.00000	2,066	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		19.00000	0,016	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,114.00000	3,056	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		7.00000	0,006	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,844.00000	8,901	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		8.00000	0,006	30.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,851.00000	6,906	30.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		34.00000	0,029	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,877.00000	4,929	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		87.00000	0,077	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,930.00000	2,977	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		281.00000	0,254	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,124.00000	1,154	19.96	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	10.80	Call		589.00000	0,542	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		432.00000	0,442	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,254.00000	1,195	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		97.00000	0,095	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,175.00000	2,115	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		18.00000	0,015	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,163.00000	3,105	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,005	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,944.00000	9,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		7.00000	0,006	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,950.00000	7,006	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		32.00000	0,027	29.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,975.00000	5,027	29.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		83.00000	0,073	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,026.00000	3,073	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		542.00000	0,496	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		485.00000	0,496	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,171.00000	1,112	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		114.00000	0,112	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,077.00000	2,016	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		20.00000	0,016	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,064.00000	3,006	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		7.00000	0,006	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	28.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,994.00000	9,051	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		7.00000	0,005	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,000.00000	7,055	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		31.00000	0,027	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,024.00000	5,077	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		81.00000	0,072	25.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,074.00000	3,122	25.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		254.00000	0,229	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,247.00000	1,279	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		519.00000	0,477	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		512.00000	0,527	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,130.00000	1,073	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		123.00000	0,123	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,028.00000	1,968	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		21.00000	0,018	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,015.00000	2,956	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		8.00000	0,006	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,794.00000	8,851	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		9.00000	0,007	30.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,802.00000	6,857	30.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		34.00000	0,029	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,827.00000	4,879	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		89.00000	0,079	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,882.00000	2,929	25.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		290.00000	0,263	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,083.00000	1,113	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		615.00000	0,567	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		408.00000	0,417	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,297.00000	1,237	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		90.00000	0,087	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,224.00000	2,164	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		17.00000	0,014	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,213.00000	3,155	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		6.00000	0,005	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,044.00000	9,101	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		6.00000	0,005	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,049.00000	7,105	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		31.00000	0,026	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,074.00000	5,126	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		79.00000	0,070	26.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,122.00000	3,170	26.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		500.00000	0,459	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		543.00000	0,559	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,092.00000	1,035	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		135.00000	0,135	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,980.00000	1,920	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		23.00000	0,020	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,965.00000	2,907	21.46	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	8.00	Put		8.00000	0,007	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,194.00000	9,251	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		5.00000	0,004	29.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,198.00000	7,254	29.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		28.00000	0,024	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,221.00000	5,274	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		73.00000	0,065	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,266.00000	3,315	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		223.00000	0,201	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,416.00000	1,451	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		447.00000	0,409	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		640.00000	0,659	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		982.00000	0,926	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		175.00000	0,176	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,838.00000	1,778	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		31.00000	0,028	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,817.00000	2,758	20.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		10.00000	0,008	20.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.08120	11.13930		17.46	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		483.00000	0,457	18.87	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,009.00000	1,041	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.25920	11.31580		18.23	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		52.00000	0,049	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,936.00000	8,990	31.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		93.00000	0,089	30.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,977.00000	7,030	30.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		149.00000	0,142	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,033.00000	5,083	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		262.00000	0,251	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,146.00000	3,192	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		544.00000	0,522	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,428.00000	1,463	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		850.00000	0,817	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		734.00000	0,758	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,392.00000	1,345	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		276.00000	0,286	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,205.00000	2,151	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		89.00000	0,092	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,141.00000	3,084	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		25.00000	0,025	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		579.00000	0,556	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,313.00000	1,347	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		51.00000	0,048	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,985.00000	9,039	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		92.00000	0,088	30.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,026.00000	7,079	30.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		147.00000	0,141	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,081.00000	5,132	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		258.00000	0,247	24.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,192.00000	3,238	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		533.00000	0,511	20.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,467.00000	1,502	20.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		830.00000	0,797	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		764.00000	0,788	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,356.00000	1,309	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		290.00000	0,300	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,160.00000	2,107	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		94.00000	0,098	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,091.00000	3,034	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		25.00000	0,025	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		39.00000	0,036	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,673.00000	9,727	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		79.00000	0,076	31.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,713.00000	7,767	31.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		125.00000	0,119	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,759.00000	5,810	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		209.00000	0,200	25.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,843.00000	3,891	25.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		405.00000	0,389	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,039.00000	2,080	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		605.00000	0,580	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,239.00000	1,271	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		962.00000	0,926	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		596.00000	0,617	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,580.00000	1,530	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		214.00000	0,221	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,431.00000	2,376	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		65.00000	0,067	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		40.00000	0,038	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,574.00000	9,629	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		81.00000	0,077	31.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,615.00000	7,668	31.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		127.00000	0,122	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,661.00000	5,713	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		215.00000	0,206	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,749.00000	3,797	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		421.00000	0,404	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,955.00000	1,995	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		631.00000	0,606	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,165.00000	1,197	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,010.00000	0,973	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		544.00000	0,564	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,658.00000	1,608	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		192.00000	0,199	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,523.00000	2,468	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		57.00000	0,059	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		56.00000	0,053	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,740.00000	8,794	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		98.00000	0,093	30.03	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	13/12/2010	Foreign Exchange Future	18.00	Put		6,782.00000	6,834	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		157.00000	0,150	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,841.00000	4,891	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		280.00000	0,268	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,964.00000	3,009	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		592.00000	0,568	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,276.00000	1,309	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		938.00000	0,903	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		622.00000	0,644	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,541.00000	1,492	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		225.00000	0,233	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,385.00000	2,331	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		69.00000	0,072	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,338.00000	3,281	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		22.00000	0,022	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		54.00000	0,051	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,838.00000	8,892	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		95.00000	0,091	30.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,879.00000	6,932	30.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		153.00000	0,146	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,937.00000	4,987	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		271.00000	0,259	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,055.00000	3,100	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		567.00000	0,544	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,351.00000	1,385	20.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		893.00000	0,859	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		677.00000	0,700	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,466.00000	1,418	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		250.00000	0,259	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,295.00000	2,240	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		79.00000	0,081	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,239.00000	3,182	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		23.00000	0,023	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		48.00000	0,045	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,132.00000	9,186	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		89.00000	0,085	30.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,173.00000	7,226	30.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		142.00000	0,135	27.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,226.00000	5,276	27.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		246.00000	0,236	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,330.00000	3,377	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		501.00000	0,481	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,585.00000	1,622	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		773.00000	0,743	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		857.00000	0,884	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,259.00000	1,217	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		343.00000	0,358	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,030.00000	1,977	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		114.00000	0,118	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,947.00000	2,891	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		31.00000	0,032	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		45.00000	0,043	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,279.00000	9,334	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		86.00000	0,082	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,320.00000	7,373	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		137.00000	0,131	28.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,371.00000	5,422	28.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		235.00000	0,225	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,469.00000	3,516	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		472.00000	0,453	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,706.00000	1,744	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		722.00000	0,694	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		956.00000	0,985	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,170.00000	1,130	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		404.00000	0,421	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,902.00000	1,851	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		136.00000	0,142	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,804.00000	2,748	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		38.00000	0,039	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		60.00000	0,056	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,594.00000	8,647	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		101.00000	0,096	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,635.00000	6,687	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		163.00000	0,156	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,697.00000	4,747	27.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		294.00000	0,282	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,828.00000	2,873	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,486.00000	3,429	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		20.00000	0,020	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		59.00000	0,055	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,643.00000	8,696	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		100.00000	0,095	29.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,684.00000	6,736	29.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		161.00000	0,154	27.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,745.00000	4,795	27.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		289.00000	0,277	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,873.00000	2,918	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		618.00000	0,593	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,202.00000	1,234	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		986.00000	0,949	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		570.00000	0,590	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,619.00000	1,569	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		203.00000	0,210	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,477.00000	2,422	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		61.00000	0,063	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,436.00000	3,380	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		20.00000	0,021	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		58.00000	0,054	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,692.00000	8,745	31.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		99.00000	0,094	29.97	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	13/12/2010	Foreign Exchange Future	17.95	Put		6,733.00000	6,785	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		159.00000	0,152	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,793.00000	4,843	27.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		285.00000	0,272	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,919.00000	2,963	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,387.00000	3,330	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		21.00000	0,021	19.21	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.95700	253.94400			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			335.98300	336.21600			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.43300	300.97900			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			305.92100	306.47700			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			315.67000	315.93300			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.69880	6.66730		16.58	1,339,760.00	200	12,735.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,133.00000	8,101	47.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	41.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,133.00000	6,101	41.79	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,133.00000	4,101	32.98	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	25.08	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,135.00000	2,103	25.08	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		877.00000	0,906	18.50	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		10.00000	0,007	18.50	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	4.80	Call		1,868.00000	1,899	26.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	26.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,867.00000	2,899	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,867.00000	3,899	36.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	36.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,233.00000	8,201	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,233.00000	6,201	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,233.00000	4,201	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,235.00000	2,202	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		782.00000	0,811	18.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		15.00000	0,012	18.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,768.00000	1,799	25.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	25.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,767.00000	2,799	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,767.00000	3,799	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,283.00000	8,251	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	42.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,283.00000	6,251	42.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,283.00000	4,251	33.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	0,001	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,284.00000	2,252	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		736.00000	0,764	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		19.00000	0,015	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,718.00000	1,749	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,717.00000	2,749	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,717.00000	3,749	34.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,183.00000	8,151	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	41.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,183.00000	6,151	41.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,183.00000	4,151	33.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,185.00000	2,153	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		830.00000	0,858	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		13.00000	0,009	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,818.00000	1,849	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,817.00000	2,849	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,817.00000	3,849	35.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	35.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,083.00000	8,051	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,083.00000	6,051	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,083.00000	4,051	32.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	0,002	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,085.00000	2,053	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		925.00000	0,955	18.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		8.00000	0,006	18.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,918.00000	1,949	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,917.00000	2,949	23.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,917.00000	3,949	37.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	37.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,783.00000	7,751	46.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,783.00000	5,751	40.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.55	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		3,783.00000	3,751	31.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		4.00000	0,003	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,787.00000	1,754	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,220.00000	1,251	20.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,002	20.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,217.00000	2,249	26.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,217.00000	3,249	26.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,217.00000	4,249	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,983.00000	7,951	47.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,983.00000	5,951	41.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,983.00000	3,951	32.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	0,002	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,985.00000	1,953	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,022.00000	1,053	19.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,004	19.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,018.00000	2,049	27.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	27.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,017.00000	3,049	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.79	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		4,017.00000	4,049	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		8,033.00000	8,001	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		6,033.00000	6,001	41.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		4,033.00000	4,001	32.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	0,002	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		2,035.00000	2,003	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		973.00000	1,003	18.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		6.00000	0,004	18.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		1,968.00000	1,999	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		2,967.00000	2,999	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		3,967.00000	3,999	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,933.00000	7,901	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,933.00000	5,901	41.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,933.00000	3,901	32.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	0,003	24.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,936.00000	1,904	24.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,071.00000	1,102	19.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		4.00000	0,003	19.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,068.00000	2,099	26.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		1.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,067.00000	3,099	24.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	24.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,067.00000	4,099	38.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	46.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,883.00000	7,851	46.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,883.00000	5,851	40.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	31.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,883.00000	3,851	31.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		3.00000	0,003	24.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,886.00000	1,854	24.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,121.00000	1,152	19.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Put		4.00000	0,003	19.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Call		2,117.00000	2,149	26.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Call		3,117.00000	3,149	25.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	25.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Call		4,117.00000	4,149	38.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	38.10	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	46.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,833.00000	7,801	46.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,833.00000	5,801	40.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,833.00000	3,801	31.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	0,003	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,836.00000	1,804	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,170.00000	1,201	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,002	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,167.00000	2,199	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,167.00000	3,199	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,167.00000	4,199	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,733.00000	7,701	46.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,733.00000	5,701	40.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,733.00000	3,701	31.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		4.00000	0,004	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,737.00000	1,705	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,270.00000	1,301	21.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,002	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,267.00000	2,299	25.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,267.00000	3,299	27.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	27.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,267.00000	4,299	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		601.00000	0,627	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		34.00000	0,028	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		690.00000	0,718	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		23.00000	0,019	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		645.00000	0,672	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		28.00000	0,023	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		103.00000	0,108	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		386.00000	0,359	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		131.00000	0,137	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		314.00000	0,288	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		165.00000	0,173	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		248.00000	0,224	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		262.00000	0,279	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		145.00000	0,130	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		327.00000	0,345	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		110.00000	0,096	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		398.00000	0,419	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		81.00000	0,070	17.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		475.00000	0,498	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		58.00000	0,049	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		558.00000	0,583	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		41.00000	0,034	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		516.00000	0,540	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		49.00000	0,041	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		72.00000	0,075	18.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		505.00000	0,476	18.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		92.00000	0,095	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		425.00000	0,396	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		116.00000	0,121	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		349.00000	0,322	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		147.00000	0,154	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		280.00000	0,255	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		184.00000	0,193	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		217.00000	0,194	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		233.00000	0,248	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		166.00000	0,149	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		293.00000	0,311	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		126.00000	0,112	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		361.00000	0,381	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		94.00000	0,082	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		436.00000	0,458	17.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		69.00000	0,059	17.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		206.00000	0,220	16.69	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		189.00000	0,171	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,433.00000	8,401	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,433.00000	6,401	42.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,433.00000	4,401	34.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,434.00000	2,402	26.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,568.00000	1,600	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,567.00000	2,599	24.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,567.00000	3,599	32.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	32.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,383.00000	8,351	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,383.00000	6,351	42.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,383.00000	4,351	34.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,384.00000	2,352	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		81.00000	0,084	18.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		464.00000	0,435	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,618.00000	1,650	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,617.00000	2,649	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,617.00000	3,649	32.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	32.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,333.00000	8,301	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,333.00000	6,301	42.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,333.00000	4,301	33.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	0,001	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,334.00000	2,302	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,668.00000	1,699	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,667.00000	2,699	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,667.00000	3,699	33.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	33.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,483.00000	8,451	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,483.00000	6,451	42.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.55	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		4,483.00000	4,451	34.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,484.00000	2,452	26.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		64.00000	0,066	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		547.00000	0,517	18.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,519.00000	1,550	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,001	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,517.00000	2,549	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,517.00000	3,549	31.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	31.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,583.00000	8,551	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,583.00000	6,551	43.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,583.00000	4,551	34.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,584.00000	2,552	26.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		50.00000	0,052	18.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		633.00000	0,603	18.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,419.00000	1,450	22.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,001	22.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,417.00000	2,449	25.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,417.00000	3,449	29.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.74680	6.71630		16.96	0.00	0	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,884.00000	7,853	34.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,885.00000	5,854	30.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,887.00000	3,856	26.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		38.00000	0,038	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,922.00000	1,891	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		360.00000	0,374	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		244.00000	0,227	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,129.00000	1,158	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,011	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,118.00000	2,149	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,116.00000	3,147	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,116.00000	4,147	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,834.00000	7,803	34.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,835.00000	5,804	30.54	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	10.55	Call		3.00000	0,003	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,837.00000	3,806	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		40.00000	0,040	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,874.00000	1,843	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		387.00000	0,401	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		221.00000	0,204	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,178.00000	1,207	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		12.00000	0,010	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,168.00000	2,198	23.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,001	23.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,166.00000	3,197	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,166.00000	4,197	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,784.00000	7,753	34.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,785.00000	5,754	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	26.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,787.00000	3,756	26.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		42.00000	0,041	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,826.00000	1,794	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		414.00000	0,430	16.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		198.00000	0,183	16.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,227.00000	1,256	17.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		11.00000	0,009	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,218.00000	2,248	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,216.00000	3,247	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,216.00000	4,247	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		312.00000	0,324	16.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		296.00000	0,277	16.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,134.00000	8,103	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	31.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,135.00000	6,103	31.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	27.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,136.00000	4,105	27.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		29.00000	0,030	25.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,163.00000	2,133	25.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		256.00000	0,264	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		390.00000	0,367	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		895.00000	0,921	15.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		29.00000	0,024	15.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,870.00000	1,900	21.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,003	21.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,867.00000	2,897	27.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.69	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		3,866.00000	3,897	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,034.00000	8,003	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	30.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,035.00000	6,004	30.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		2.00000	0,002	26.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,036.00000	4,005	26.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		33.00000	0,034	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,067.00000	2,037	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		292.00000	0,301	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		326.00000	0,304	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		985.00000	1,012	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		19.00000	0,015	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,969.00000	1,999	22.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		3.00000	0,002	22.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,967.00000	2,997	28.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	28.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,966.00000	3,997	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,184.00000	8,153	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	31.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,184.00000	6,153	31.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		2.00000	0,002	27.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,186.00000	4,155	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		27.00000	0,028	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,211.00000	2,181	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		240.00000	0,247	17.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		424.00000	0,400	17.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		851.00000	0,876	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		35.00000	0,029	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,820.00000	1,850	21.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,003	21.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,817.00000	2,847	27.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,816.00000	3,847	23.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,084.00000	8,053	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,000	31.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,085.00000	6,053	31.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,086.00000	4,055	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		31.00000	0,032	25.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,115.00000	2,085	25.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		273.00000	0,282	17.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		357.00000	0,335	17.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		940.00000	0,966	15.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		24.00000	0,019	15.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,919.00000	1,950	22.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		3.00000	0,003	22.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,917.00000	2,947	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,916.00000	3,947	22.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	22.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	34.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,934.00000	7,903	34.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		1.00000	0,001	30.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,935.00000	5,904	30.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		2.00000	0,002	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,936.00000	3,905	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		37.00000	0,037	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,971.00000	1,940	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		335.00000	0,349	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		269.00000	0,252	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,080.00000	1,110	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		14.00000	0,013	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,069.00000	2,099	23.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		3.00000	0,002	23.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,066.00000	3,097	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,066.00000	4,097	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	34.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,434.00000	8,403	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,434.00000	6,403	31.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,436.00000	4,405	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		19.00000	0,019	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,453.00000	2,422	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		174.00000	0,178	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		608.00000	0,581	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		647.00000	0,668	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		81.00000	0,071	15.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,572.00000	1,602	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		6.00000	0,005	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,567.00000	2,597	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,566.00000	3,597	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,384.00000	8,353	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,384.00000	6,353	31.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	27.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,386.00000	4,355	27.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		20.00000	0,021	25.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,404.00000	2,374	25.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		185.00000	0,190	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		569.00000	0,543	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		686.00000	0,708	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		70.00000	0,061	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,621.00000	1,652	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,005	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,617.00000	2,647	26.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	26.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,616.00000	3,647	24.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,284.00000	8,253	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,284.00000	6,253	31.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,286.00000	4,255	27.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		23.00000	0,024	25.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,307.00000	2,277	25.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		210.00000	0,216	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		494.00000	0,469	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		766.00000	0,790	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		50.00000	0,043	15.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,721.00000	1,751	20.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		5.00000	0,004	20.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,717.00000	2,747	26.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,716.00000	3,747	24.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	24.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,234.00000	8,203	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	31.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,234.00000	6,203	31.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		2.00000	0,002	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,236.00000	4,205	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		25.00000	0,026	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,259.00000	2,229	25.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		224.00000	0,231	17.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		458.00000	0,434	17.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		808.00000	0,832	15.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		42.00000	0,035	15.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,770.00000	1,800	20.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		4.00000	0,003	20.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,767.00000	2,797	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,766.00000	3,797	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,484.00000	8,453	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	31.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,484.00000	6,453	31.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	0,001	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,485.00000	4,454	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		18.00000	0,018	25.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,502.00000	2,471	25.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		163.00000	0,167	18.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		647.00000	0,620	18.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		610.00000	0,630	16.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		94.00000	0,083	16.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,522.00000	1,552	19.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		6.00000	0,005	19.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,517.00000	2,548	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,001	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,516.00000	3,547	25.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	25.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,334.00000	8,303	34.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	31.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,334.00000	6,303	31.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,336.00000	4,305	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		22.00000	0,022	25.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,356.00000	2,325	25.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		197.00000	0,203	18.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		531.00000	0,506	18.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		725.00000	0,748	15.75	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	6.05	Put		59.00000	0,051	15.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,671.00000	1,701	20.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,004	20.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,667.00000	2,697	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,666.00000	3,697	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,534.00000	8,503	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,534.00000	6,503	31.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,535.00000	4,504	27.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		17.00000	0,017	25.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,551.00000	2,520	25.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		153.00000	0,157	19.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		687.00000	0,660	19.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		574.00000	0,593	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		108.00000	0,096	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,473.00000	1,503	18.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,006	18.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,467.00000	2,498	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,466.00000	3,497	25.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.43	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	13/09/2010	Foreign Exchange Future			6.78900	6.76170		17.18	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		334.00000	0,342	17.55	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		479.00000	0,460	17.55	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.97800	131.05300			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.37100	133.44700			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.08500	302.64600		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		14,076.00000	1,087	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		27,616.00000	3,002	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.60300	308.17400		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		41,564.00000	3,824	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		57,824.00000	6,021	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.33100	313.91400		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		55,491.00000	5,222	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		72,351.00000	7,491	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			362.63400	362.93700			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	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			291.29900	291.77600			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.61900	297.10600			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.64100	7.59100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		149.00000	0,109	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		287.00000	0,323	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.46300	8.42500		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		40.00000	0,022	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,474.00000	3,645	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.53800	8.49700		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,523.00000	1,402	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,509.00000	1,584	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.58600	8.54200		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,470.00000	2,336	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,524.00000	1,591	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.08000	9.04100		11.50	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		46.00000	0,024	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		7,839.00000	8,181	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.12900	9.08900		11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Call		2,742.00000	2,522	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,569.00000	3,718	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.16600	9.12400		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,660.00000	4,410	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,518.00000	3,650	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.53000	8.49100		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		3.00000	0,001	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,006.00000	4,158	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.60200	8.56000		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,051.00000	0,959	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,277.00000	1,343	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.64800	8.60300		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,314.00000	2,197	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		902.00000	0,947	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.12200	9.08300		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		15.00000	0,007	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,794.00000	4,991	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.19800	9.15700		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,360.00000	1,244	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,166.00000	2,259	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.25400	9.21100		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,366.00000	2,234	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,173.00000	2,254	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			9.10700	9.06800		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		17.00000	0,008	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,187.00000	5,402	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		812.00000	0,660	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,204.00000	1,276	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		100.00000	0,063	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,442.00000	3,629	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.17600	9.13500		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,540.00000	1,409	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,303.00000	2,402	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.22800	9.18500		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,715.00000	2,567	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,359.00000	2,447	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.58600	8.54700		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		2.00000	0,001	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,437.00000	3,562	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.68000	8.63800		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,170.00000	1,084	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		831.00000	0,873	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.74600	8.69900		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,755.00000	1,663	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		903.00000	0,944	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.19600	9.15700		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		15.00000	0,007	9.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Put		5,592.00000	5,814	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.26300	9.22300		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,078.00000	1,927	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,922.00000	2,002	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.31600	9.27300		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,357.00000	3,191	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,080.00000	2,157	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.18400	9.14500		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		80.00000	0,048	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,155.00000	4,361	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.24300	9.20300		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,161.00000	2,003	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,879.00000	1,961	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.28800	9.24600		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,540.00000	3,368	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,052.00000	2,128	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.80300	8.76400		14.25	0.00	0	1,799.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,405.00000	11,718	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,944.00000	8,630	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		6.00000	0,005	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.83400	8.79400		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,568.00000	1,414	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,978.00000	4,142	14.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future			8.85500	8.81300		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,228.00000	3,033	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,732.00000	3,869	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.33900	298.88800			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.78800	304.34800			0.00	0	0.00
Total for Derivatives :										103,126,728.60	20,944	278,687.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.59000	7.56500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.43000	8.41000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.06000	9.04000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.50500	8.48000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.09000	9.07000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.08000	9.06000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.55500	8.53500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.17000	9.15000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.16000	9.14000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.79500	8.77000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							103,126,728.60	20,944	278,687.00