



Daily MTM Report

Daily summary for: 05/01/2010

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			7.39840	7.42620		19.38	192,114,252.80	25,967	291,329.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,074.00000	9,102	45.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	42.23	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,074.00000	7,102	42.23	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,824.00000	8,852	45.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,824.00000	6,852	41.33	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		70.00000	0,063	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		894.00000	0,915	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		349.00000	0,327	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		173.00000	0,179	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,183.00000	1,155	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		7.00000	0,007	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,177.00000	2,149	27.41	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	5.25	Put		1.00000	0,001	27.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,176.00000	3,148	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,574.00000	8,602	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		516.00000	0,491	19.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		90.00000	0,093	19.29	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,430.00000	1,402	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		4.00000	0,004	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,426.00000	2,399	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,001	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,426.00000	3,398	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,624.00000	8,652	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,624.00000	6,652	40.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,376.00000	3,348	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,724.00000	8,752	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,724.00000	4,752	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		411.00000	0,388	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		135.00000	0,140	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	15/03/2010	Foreign Exchange Future	6.15	Call		1,281.00000	1,253	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		5.00000	0,005	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,276.00000	3,248	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		9,024.00000	9,052	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		7,024.00000	7,052	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,224.00000	9,252	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	42.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,224.00000	7,252	42.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		41.00000	0,036	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,265.00000	1,288	26.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,778.00000	1,750	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,776.00000	2,748	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,174.00000	9,202	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,174.00000	7,202	42.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,124.00000	9,152	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.41	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	14.55	Put		7,124.00000	7,152	42.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,924.00000	8,952	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,924.00000	6,952	41.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,974.00000	9,002	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,974.00000	7,002	41.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,874.00000	8,902	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,874.00000	6,902	41.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,133.00000	1,106	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		7.00000	0,008	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,127.00000	2,099	27.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,126.00000	3,098	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,774.00000	8,802	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,774.00000	6,802	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,674.00000	8,702	45.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,674.00000	6,702	40.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,174.00000	5,202	35.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,326.00000	3,298	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		76.00000	0,068	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		850.00000	0,870	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		379.00000	0,357	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		153.00000	0,159	19.33	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,232.00000	1,204	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		6.00000	0,006	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,227.00000	2,199	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,226.00000	3,198	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		61.00000	0,054	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		985.00000	1,006	24.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		293.00000	0,273	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		217.00000	0,225	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,084.00000	1,057	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		8.00000	0,009	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,077.00000	2,049	26.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	26.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,076.00000	3,048	32.03	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	4.35	Put		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		849.00000	0,821	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		23.00000	0,023	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,827.00000	1,800	25.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,002	25.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,826.00000	2,798	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		247.00000	0,228	19.65	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		271.00000	0,280	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		988.00000	0,960	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		12.00000	0,012	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		1,977.00000	1,949	26.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		2,976.00000	2,948	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		57.00000	0,051	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,031.00000	1,053	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		267.00000	0,248	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		241.00000	0,250	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,027.00000	1,999	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,026.00000	2,998	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		941.00000	0,913	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		15.00000	0,015	19.19	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	5.50	Call		1,927.00000	1,899	25.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,001	25.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,926.00000	2,898	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,624.00000	5,652	37.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		895.00000	0,867	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		19.00000	0,019	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,877.00000	1,849	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,001	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,876.00000	2,848	31.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,774.00000	4,802	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		38.00000	0,034	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,312.00000	1,336	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		165.00000	0,150	21.03	112,050.00	747	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		439.00000	0,452	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		759.00000	0,732	19.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		33.00000	0,034	19.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,728.00000	1,700	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,726.00000	2,698	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		152.00000	0,138	21.31	0.00	0	4,010.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		476.00000	0,490	21.31	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		716.00000	0,689	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		40.00000	0,041	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,678.00000	1,650	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		2.00000	0,002	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,676.00000	2,648	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		25.00000	0,022	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,649.00000	1,674	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		479.00000	0,455	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		103.00000	0,107	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,380.00000	1,352	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		4.00000	0,004	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,376.00000	2,349	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,001	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		130.00000	0,117	21.86	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		554.00000	0,569	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		632.00000	0,606	19.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		56.00000	0,058	19.26	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,578.00000	1,551	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		2.00000	0,003	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,576.00000	2,549	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	29.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		30.00000	0,026	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,504.00000	1,528	27.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		592.00000	0,566	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		66.00000	0,068	19.27	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,529.00000	1,501	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	0,003	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		553.00000	0,528	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		77.00000	0,080	19.28	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,479.00000	1,451	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		3.00000	0,003	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,476.00000	2,449	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,674.00000	5,702	37.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,674.00000	4,702	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		444.00000	0,421	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		118.00000	0,123	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,331.00000	1,303	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		5.00000	0,005	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,326.00000	2,299	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,001	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,574.00000	4,602	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		320.00000	0,299	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		194.00000	0,201	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.46	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	15.40	Put		7,974.00000	8,002	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,036.00000	1,008	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		10.00000	0,010	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,526.00000	2,499	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,026.00000	3,998	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,224.00000	8,252	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,224.00000	5,252	35.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		804.00000	0,776	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		28.00000	0,028	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,277.00000	2,249	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,776.00000	3,748	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		227.00000	0,210	19.93	1,680,000.00	8,000	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		301.00000	0,312	19.93	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		23.00000	0,020	29.03	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,747.00000	1,772	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,824.00000	4,852	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		210.00000	0,193	20.20	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		334.00000	0,345	20.20	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	7.60	Call		194.00000	0,178	20.48	0.00	0	248.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		368.00000	0,380	20.48	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		13.00000	0,012	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,137.00000	2,164	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		16.00000	0,014	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,040.00000	2,066	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		179.00000	0,163	20.75	45,477.00	279	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		403.00000	0,415	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		120.00000	0,108	22.13	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		594.00000	0,610	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		5,024.00000	5,052	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		95.00000	0,085	22.96	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		719.00000	0,737	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,274.00000	5,302	36.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		66.00000	0,058	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		940.00000	0,960	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,924.00000	4,952	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		11.00000	0,010	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,235.00000	2,262	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		111.00000	0,100	22.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		635.00000	0,652	22.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.11	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	12.40	Put		4,974.00000	5,002	35.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		103.00000	0,092	22.68	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		677.00000	0,694	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		82.00000	0,073	23.51	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		806.00000	0,825	23.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,074.00000	5,102	35.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		5.00000	0,004	30.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,679.00000	2,706	30.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		6.00000	0,005	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,580.00000	2,607	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		7.00000	0,006	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,481.00000	2,508	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		88.00000	0,079	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		762.00000	0,781	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,474.00000	5,502	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		4.00000	0,003	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,778.00000	2,805	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		50.00000	0,044	25.44	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,124.00000	1,146	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,424.00000	5,452	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		53.00000	0,047	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,077.00000	1,099	25.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,524.00000	5,552	36.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		46.00000	0,041	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,170.00000	1,193	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,574.00000	5,602	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,002	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,977.00000	3,004	31.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		3.00000	0,003	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,877.00000	2,905	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		43.00000	0,038	25.99	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,217.00000	1,240	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,724.00000	5,752	37.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		36.00000	0,032	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,360.00000	1,384	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,224.00000	6,252	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		27.00000	0,023	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,601.00000	1,625	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,824.00000	5,852	37.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,126.00000	3,154	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		32.00000	0,028	27.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,456.00000	1,480	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,174.00000	6,202	38.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	38.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,924.00000	5,952	38.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,001	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,226.00000	3,253	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		28.00000	0,025	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,552.00000	1,577	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,774.00000	5,802	37.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,076.00000	3,104	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		34.00000	0,030	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,408.00000	1,432	27.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,074.00000	6,102	38.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		19.00000	0,017	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,893.00000	1,919	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		17.00000	0,015	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,991.00000	2,017	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,374.00000	6,402	39.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		12.00000	0,011	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,186.00000	2,213	30.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,574.00000	6,602	40.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,474.00000	4,502	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		8.00000	0,007	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,382.00000	2,409	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,724.00000	6,752	40.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,624.00000	4,652	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,524.00000	4,552	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,474.00000	6,502	40.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,374.00000	4,402	33.22	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		4,274.00000	4,302	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		10.00000	0,009	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,284.00000	2,311	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,524.00000	6,552	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,424.00000	4,452	33.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	33.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,324.00000	4,352	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,224.00000	4,252	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,124.00000	4,152	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,874.00000	5,902	37.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,176.00000	3,204	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		24.00000	0,021	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,698.00000	1,723	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,974.00000	6,002	38.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,475.00000	3,503	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,375.00000	3,403	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,001	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,276.00000	3,303	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		21.00000	0,019	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,795.00000	1,821	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		6,024.00000	6,052	38.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,325.00000	3,353	31.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		20.00000	0,018	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,844.00000	1,870	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,124.00000	6,152	38.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		4,024.00000	4,052	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,924.00000	3,952	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,825.00000	3,852	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,725.00000	3,753	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.68	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,625.00000	3,653	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,525.00000	3,553	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,425.00000	3,453	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		18.00000	0,016	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,942.00000	1,968	30.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,274.00000	6,302	39.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,174.00000	4,202	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,074.00000	4,102	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,974.00000	4,002	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,874.00000	3,902	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,775.00000	3,802	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,675.00000	3,703	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		15.00000	0,013	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,089.00000	2,115	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,124.00000	5,152	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3,026.00000	3,054	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		3.00000	0,003	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,927.00000	2,955	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		4.00000	0,003	31.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,828.00000	2,855	31.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		4.00000	0,004	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,728.00000	2,756	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		5.00000	0,004	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,629.00000	2,656	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		6.00000	0,005	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,530.00000	2,557	30.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		9.00000	0,008	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,333.00000	2,360	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.80	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,874.00000	4,902	34.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		8.00000	0,007	30.75	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,432.00000	2,459	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		4,014.00000	4,042	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,575.00000	3,603	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,174.00000	8,202	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,826.00000	3,798	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,124.00000	8,152	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,876.00000	3,848	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,274.00000	8,302	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,726.00000	3,698	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,374.00000	8,402	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		140.00000	0,127	21.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		514.00000	0,529	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		674.00000	0,647	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		48.00000	0,049	19.25	588,000.00	12,000	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,628.00000	1,600	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	0,002	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,626.00000	2,598	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,626.00000	3,598	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,424.00000	8,452	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,424.00000	6,452	39.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,576.00000	3,548	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,474.00000	8,502	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,526.00000	3,498	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		8,024.00000	8,052	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		3,976.00000	3,948	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,074.00000	8,102	45.46	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	3.50	Call		3,926.00000	3,898	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,324.00000	8,352	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,324.00000	6,352	39.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,676.00000	3,648	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,524.00000	8,552	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,476.00000	3,448	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.52790	7.55720		19.86	1,814,223.90	241	39,798.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		185.00000	0,175	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1,028.00000	1,047	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,593.00000	8,622	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		3.00000	0,003	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,596.00000	6,625	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,408.00000	3,378	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,643.00000	8,672	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		3.00000	0,003	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,646.00000	6,675	35.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,358.00000	3,328	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,743.00000	8,772	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,043.00000	9,072	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,243.00000	9,272	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,244.00000	7,273	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		35.00000	0,033	31.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,278.00000	3,305	31.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,193.00000	9,222	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	0,001	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,195.00000	7,223	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		36.00000	0,034	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,229.00000	3,256	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,817.00000	1,788	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	0,010	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,809.00000	2,779	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,143.00000	9,172	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	0,001	35.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,145.00000	7,173	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,943.00000	8,972	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,993.00000	9,022	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,893.00000	8,922	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		2.00000	0,002	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,895.00000	6,924	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		454.00000	0,432	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		347.00000	0,354	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,152.00000	1,123	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		45.00000	0,045	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,112.00000	2,083	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,108.00000	3,079	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,793.00000	8,822	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		3.00000	0,002	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,796.00000	6,824	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,244.00000	1,215	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		37.00000	0,037	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,212.00000	2,182	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,004	23.24	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	4.35	Call		3,208.00000	3,179	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,693.00000	8,722	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		560.00000	0,537	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		253.00000	0,259	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,337.00000	1,308	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		30.00000	0,030	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,308.00000	3,279	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		3.00000	0,002	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,746.00000	6,774	35.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		10.00000	0,009	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,253.00000	5,281	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		202.00000	0,191	23.09	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		945.00000	0,963	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		532.00000	0,509	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		275.00000	0,281	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,290.00000	1,262	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		33.00000	0,034	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,261.00000	2,232	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,258.00000	3,229	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		178.00000	0,168	23.69	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	14/06/2010	Foreign Exchange Future	8.45	Put		1,071.00000	1,090	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		139.00000	0,131	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,332.00000	1,353	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	0,002	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,045.00000	7,074	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	0,002	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,995.00000	7,024	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		24.00000	0,022	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,017.00000	4,044	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	0,002	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,945.00000	6,974	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		145.00000	0,136	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,288.00000	1,308	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		939.00000	0,912	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		82.00000	0,084	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,866.00000	1,837	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		9.00000	0,009	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,859.00000	2,829	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,001	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		170.00000	0,161	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,113.00000	1,133	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		430.00000	0,408	19.86	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		373.00000	0,380	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,063.00000	2,034	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	22.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,058.00000	3,029	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		9.00000	0,008	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,502.00000	5,530	35.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		17.00000	0,015	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,510.00000	4,537	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		31.00000	0,028	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,524.00000	3,550	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		163.00000	0,154	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,156.00000	1,176	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		407.00000	0,388	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		400.00000	0,410	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,062.00000	1,035	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		55.00000	0,057	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,013.00000	1,984	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,008.00000	2,979	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		8.00000	0,007	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,551.00000	5,579	35.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		16.00000	0,015	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,559.00000	4,587	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		30.00000	0,028	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,573.00000	3,600	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		157.00000	0,148	24.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,200.00000	1,220	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,020.00000	0,994	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		63.00000	0,066	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,964.00000	1,935	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,958.00000	2,929	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		8.00000	0,007	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,601.00000	5,629	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		29.00000	0,027	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,622.00000	3,649	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		151.00000	0,142	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,244.00000	1,264	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		979.00000	0,953	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		72.00000	0,075	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,915.00000	1,886	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,008	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,908.00000	2,879	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		7.00000	0,007	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,750.00000	5,779	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		14.00000	0,013	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,757.00000	4,785	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		27.00000	0,025	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,770.00000	3,797	33.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		134.00000	0,126	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,377.00000	1,398	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		320.00000	0,304	21.07	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		563.00000	0,576	21.07	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		861.00000	0,835	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		104.00000	0,107	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,768.00000	1,740	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		11.00000	0,012	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,759.00000	2,730	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		305.00000	0,290	21.27	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		598.00000	0,612	21.27	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		823.00000	0,798	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		116.00000	0,120	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,720.00000	1,691	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	0,013	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,709.00000	2,680	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		7.00000	0,006	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,850.00000	5,878	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		26.00000	0,024	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,869.00000	3,896	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		124.00000	0,117	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,467.00000	1,489	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		291.00000	0,276	21.47	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		634.00000	0,648	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		787.00000	0,761	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		130.00000	0,133	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,671.00000	1,642	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	0,014	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,659.00000	2,630	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		7.00000	0,006	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,950.00000	5,978	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		24.00000	0,023	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,967.00000	3,995	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		5.00000	0,005	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,148.00000	6,177	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		11.00000	0,010	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,154.00000	5,182	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		21.00000	0,020	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,164.00000	4,192	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		37.00000	0,035	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,180.00000	3,207	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		6.00000	0,005	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,099.00000	6,127	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		11.00000	0,010	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,104.00000	5,132	35.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		22.00000	0,020	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,115.00000	4,142	33.86	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	7.15	Call		620.00000	0,595	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		213.00000	0,217	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,431.00000	1,403	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		24.00000	0,025	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,410.00000	2,381	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		6.00000	0,005	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,049.00000	6,077	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		23.00000	0,021	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,066.00000	4,093	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		39.00000	0,037	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,082.00000	3,109	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		107.00000	0,101	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,650.00000	1,673	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		242.00000	0,229	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		785.00000	0,801	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		651.00000	0,627	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		194.00000	0,199	19.39	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,479.00000	1,450	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		22.00000	0,022	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,460.00000	2,431	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		7.00000	0,006	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,900.00000	5,928	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		25.00000	0,023	33.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,918.00000	3,945	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		278.00000	0,263	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		671.00000	0,685	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		751.00000	0,726	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		144.00000	0,148	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,623.00000	1,594	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		16.00000	0,016	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,609.00000	2,580	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		7.00000	0,006	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,800.00000	5,828	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		14.00000	0,012	34.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,807.00000	4,834	34.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		26.00000	0,024	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,819.00000	3,846	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		120.00000	0,113	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,513.00000	1,535	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		129.00000	0,121	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,422.00000	1,443	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		9.00000	0,008	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,452.00000	5,480	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		17.00000	0,016	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,460.00000	4,488	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		115.00000	0,109	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,558.00000	1,581	25.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		717.00000	0,692	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		160.00000	0,164	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,575.00000	1,546	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		18.00000	0,018	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		8.00000	0,007	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,651.00000	5,679	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		28.00000	0,026	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,671.00000	3,698	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		100.00000	0,094	26.72	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,743.00000	1,766	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		589.00000	0,565	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		232.00000	0,237	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,384.00000	1,355	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		27.00000	0,027	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,361.00000	2,331	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,003	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		19.00000	0,018	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,312.00000	4,340	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		97.00000	0,091	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,790.00000	1,813	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		111.00000	0,105	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,604.00000	1,627	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		505.00000	0,482	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		298.00000	0,304	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,000	34.25	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	15.50	Put		7,944.00000	7,972	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		4.00000	0,003	35.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,447.00000	6,475	35.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		12.00000	0,011	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,955.00000	4,983	34.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		31.00000	0,029	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,474.00000	3,501	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,107.00000	1,078	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		50.00000	0,050	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,560.00000	2,530	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,057.00000	4,028	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,193.00000	8,222	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		3.00000	0,002	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,696.00000	6,724	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		28.00000	0,026	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,721.00000	3,748	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		211.00000	0,200	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		904.00000	0,922	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		899.00000	0,873	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		92.00000	0,095	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,311.00000	2,282	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,807.00000	3,778	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		94.00000	0,088	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,837.00000	1,860	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		388.00000	0,369	20.26	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		431.00000	0,441	20.26	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		15.00000	0,013	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,708.00000	4,735	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		19.00000	0,017	34.17	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,362.00000	4,389	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		104.00000	0,098	26.52	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,697.00000	1,720	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		91.00000	0,085	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,884.00000	1,907	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		369.00000	0,352	20.46	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		462.00000	0,474	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		15.00000	0,014	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,658.00000	4,686	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		77.00000	0,072	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,120.00000	2,144	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		82.00000	0,078	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,025.00000	2,050	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		352.00000	0,335	20.66	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		495.00000	0,507	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		74.00000	0,069	28.37	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	9.65	Put		2,167.00000	2,191	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		80.00000	0,075	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,073.00000	2,097	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		85.00000	0,080	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,978.00000	2,002	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		335.00000	0,319	20.87	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		528.00000	0,541	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		12.00000	0,011	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,005.00000	5,033	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		231.00000	0,219	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		824.00000	0,841	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		10.00000	0,009	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,203.00000	5,231	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		38.00000	0,036	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,131.00000	3,158	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		41.00000	0,038	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,034.00000	3,060	30.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		43.00000	0,040	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,936.00000	2,962	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		194.00000	0,183	23.29	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		987.00000	1,005	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		12.00000	0,010	35.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,055.00000	5,082	35.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		42.00000	0,039	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,985.00000	3,011	30.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		45.00000	0,041	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,888.00000	2,913	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		221.00000	0,209	22.68	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		864.00000	0,881	22.68	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		13.00000	0,011	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,906.00000	4,933	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		46.00000	0,043	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,839.00000	2,865	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		49.00000	0,046	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,742.00000	2,768	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		52.00000	0,049	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,645.00000	2,671	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		56.00000	0,052	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,549.00000	2,574	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		60.00000	0,056	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,453.00000	2,478	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		64.00000	0,060	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,357.00000	2,382	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		69.00000	0,064	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,262.00000	2,286	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		253.00000	0,240	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		746.00000	0,762	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		16.00000	0,014	34.48	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,609.00000	4,636	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		88.00000	0,083	27.53	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		1,931.00000	1,955	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		13.00000	0,012	34.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,856.00000	4,884	34.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		47.00000	0,044	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,790.00000	2,816	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		51.00000	0,047	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,694.00000	2,719	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		54.00000	0,050	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,597.00000	2,622	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		62.00000	0,058	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,405.00000	2,430	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		67.00000	0,062	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,310.00000	2,334	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		72.00000	0,067	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,215.00000	2,239	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		265.00000	0,251	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		708.00000	0,723	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		58.00000	0,054	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,501.00000	2,526	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,143.00000	8,172	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,857.00000	3,828	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		5.00000	0,004	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,198.00000	6,226	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	14/06/2010	Foreign Exchange Future	11.75	Call		21.00000	0,019	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,214.00000	4,241	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,243.00000	8,272	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		5.00000	0,004	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,248.00000	6,276	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		20.00000	0,018	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,263.00000	4,290	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,757.00000	3,728	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,393.00000	8,422	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		4.00000	0,003	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,397.00000	6,425	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		18.00000	0,016	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,411.00000	4,438	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,608.00000	3,578	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,293.00000	8,322	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		5.00000	0,004	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,298.00000	6,326	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,707.00000	3,678	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.25	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	17.50	Put		9,943.00000	9,972	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,343.00000	8,372	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		4.00000	0,004	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,347.00000	6,376	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,658.00000	3,628	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,443.00000	8,472	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,558.00000	3,528	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,493.00000	8,522	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		4.00000	0,003	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,497.00000	6,525	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		683.00000	0,659	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		176.00000	0,181	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,527.00000	1,498	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		20.00000	0,020	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,510.00000	2,481	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,508.00000	3,478	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,043.00000	8,072	34.25	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	3.60	Call		3,957.00000	3,928	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,093.00000	8,122	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,907.00000	3,878	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,543.00000	8,572	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		3.00000	0,003	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,546.00000	6,575	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,458.00000	3,428	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.65720	7.68770		20.17	13,178,041.20	1,721	5,663.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		12.00000	0,011	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,174.00000	8,204	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		26.00000	0,025	35.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,188.00000	6,218	35.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		56.00000	0,054	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,218.00000	4,247	32.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		136.00000	0,130	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,298.00000	2,323	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		988.00000	0,964	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		150.00000	0,157	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,857.00000	1,828	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		19.00000	0,021	19.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,843.00000	2,812	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,005	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,839.00000	3,808	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		12.00000	0,012	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,124.00000	8,155	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		27.00000	0,026	35.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,139.00000	6,169	35.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		58.00000	0,055	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,170.00000	4,198	32.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		140.00000	0,134	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,252.00000	2,277	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		475.00000	0,459	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		587.00000	0,602	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,024.00000	1,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		136.00000	0,143	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,905.00000	1,876	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,019	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,892.00000	2,862	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		4.00000	0,005	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,889.00000	3,858	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		458.00000	0,443	20.83	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		620.00000	0,636	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		12.00000	0,011	37.60	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	13/09/2010	Foreign Exchange Future	15.90	Put		8,224.00000	8,254	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		26.00000	0,024	35.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,238.00000	6,267	35.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		55.00000	0,052	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,267.00000	4,295	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		132.00000	0,127	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,344.00000	2,370	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		442.00000	0,427	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		654.00000	0,670	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		952.00000	0,929	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		164.00000	0,172	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,810.00000	1,781	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		22.00000	0,024	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,793.00000	2,763	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		5.00000	0,006	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,789.00000	3,758	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		11.00000	0,011	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,273.00000	8,304	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		25.00000	0,024	35.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,287.00000	6,317	35.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		54.00000	0,051	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,316.00000	4,344	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		129.00000	0,123	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,391.00000	2,416	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		426.00000	0,411	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		688.00000	0,704	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		918.00000	0,895	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		180.00000	0,188	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,762.00000	1,734	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		24.00000	0,027	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,743.00000	2,713	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		5.00000	0,006	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,739.00000	3,708	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		11.00000	0,010	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,373.00000	8,403	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		24.00000	0,023	35.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,386.00000	6,416	35.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		52.00000	0,049	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,414.00000	4,442	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		122.00000	0,117	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,484.00000	2,510	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		396.00000	0,383	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		758.00000	0,776	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		852.00000	0,830	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		214.00000	0,223	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,669.00000	1,640	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		31.00000	0,033	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,644.00000	2,614	23.24	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	13/09/2010	Foreign Exchange Future	5.05	Put		6.00000	0,007	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,639.00000	3,609	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		11.00000	0,010	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,423.00000	8,453	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		24.00000	0,023	35.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,436.00000	6,466	35.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		51.00000	0,048	32.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,463.00000	4,491	32.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		119.00000	0,114	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,531.00000	2,557	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		383.00000	0,369	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		795.00000	0,812	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		821.00000	0,799	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		233.00000	0,242	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,622.00000	1,594	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		34.00000	0,037	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,595.00000	2,564	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,589.00000	3,559	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		10.00000	0,010	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,472.00000	8,503	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		23.00000	0,022	35.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,485.00000	6,515	35.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		49.00000	0,047	32.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,511.00000	4,540	32.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		116.00000	0,111	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,578.00000	2,604	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		369.00000	0,357	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		831.00000	0,850	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		790.00000	0,769	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		252.00000	0,262	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,576.00000	1,548	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		38.00000	0,041	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,545.00000	2,515	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,008	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,539.00000	3,509	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,002	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		9.00000	0,009	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,621.00000	8,652	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		22.00000	0,021	36.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,634.00000	6,664	36.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		47.00000	0,044	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,659.00000	4,687	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		108.00000	0,103	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,720.00000	2,746	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		704.00000	0,683	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		316.00000	0,326	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,440.00000	1,413	18.89	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	13/09/2010	Foreign Exchange Future	6.30	Put		52.00000	0,056	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,396.00000	2,366	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		8.00000	0,009	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,390.00000	3,360	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,003	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		10.00000	0,009	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,572.00000	8,602	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		22.00000	0,021	36.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,584.00000	6,614	36.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		47.00000	0,045	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,609.00000	4,638	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		110.00000	0,106	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,672.00000	2,699	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		345.00000	0,332	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		907.00000	0,925	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		732.00000	0,711	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		294.00000	0,304	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,485.00000	1,457	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		47.00000	0,050	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,446.00000	2,415	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,008	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,440.00000	3,409	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		9.00000	0,008	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,721.00000	8,751	37.60	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	13/09/2010	Foreign Exchange Future	14.40	Call		21.00000	0,020	36.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,733.00000	6,763	36.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		45.00000	0,043	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,757.00000	4,786	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		103.00000	0,098	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,815.00000	2,841	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		311.00000	0,300	22.63	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,023.00000	1,043	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		651.00000	0,630	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		363.00000	0,373	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,352.00000	1,324	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		64.00000	0,067	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,297.00000	2,267	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		9.00000	0,010	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,290.00000	3,260	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,003	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		333.00000	0,321	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		945.00000	0,964	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		13.00000	0,012	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,025.00000	8,055	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		28.00000	0,027	35.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,040.00000	6,070	35.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		60.00000	0,057	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,072.00000	4,100	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		148.00000	0,141	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		2,160.00000	2,184	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		512.00000	0,495	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		524.00000	0,538	20.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,098.00000	1,074	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		110.00000	0,117	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,001.00000	1,972	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		13.00000	0,015	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,992.00000	2,961	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,004	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,988.00000	3,958	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		13.00000	0,012	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,075.00000	8,105	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		28.00000	0,026	35.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,090.00000	6,119	35.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		59.00000	0,056	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,121.00000	4,149	31.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		144.00000	0,137	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,206.00000	2,230	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		493.00000	0,477	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		555.00000	0,570	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,061.00000	1,037	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		123.00000	0,130	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,953.00000	1,924	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,017	19.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,942.00000	2,912	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,005	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,939.00000	3,908	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		11.00000	0,010	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,323.00000	8,353	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		25.00000	0,023	35.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,337.00000	6,366	35.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		53.00000	0,050	32.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,365.00000	4,393	32.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		125.00000	0,120	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,437.00000	2,463	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		411.00000	0,397	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		723.00000	0,740	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		885.00000	0,862	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		197.00000	0,205	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,715.00000	1,687	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		27.00000	0,030	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,694.00000	2,663	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,006	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,689.00000	3,659	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		10.00000	0,009	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,522.00000	8,552	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		23.00000	0,022	35.97	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,535.00000	6,565	35.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		48.00000	0,046	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,560.00000	4,589	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		113.00000	0,108	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,625.00000	2,651	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		357.00000	0,344	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		869.00000	0,887	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		760.00000	0,739	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		272.00000	0,282	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,531.00000	1,503	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		43.00000	0,046	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,495.00000	2,465	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,008	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,490.00000	3,459	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		9.00000	0,009	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,671.00000	8,702	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		22.00000	0,020	36.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,684.00000	6,713	36.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		46.00000	0,043	33.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,708.00000	4,736	33.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		105.00000	0,101	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,767.00000	2,794	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		322.00000	0,310	22.47	930,000.00	3,000	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		984.00000	1,003	22.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		677.00000	0,656	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		339.00000	0,349	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,396.00000	1,368	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		58.00000	0,061	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,347.00000	2,316	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,009	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,340.00000	3,310	27.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,003	27.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		181.00000	0,174	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,793.00000	1,817	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		196.00000	0,189	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,658.00000	1,682	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,144.00000	1,165	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		282.00000	0,272	23.12	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,268.00000	1,290	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		256.00000	0,247	23.61	0.00	0	3,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.78480	7.81620		20.44	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		32.00000	0,030	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,166.00000	8,195	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		56.00000	0,053	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,190.00000	6,218	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		101.00000	0,096	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,235.00000	4,261	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		209.00000	0,201	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,343.00000	2,366	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		573.00000	0,554	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		707.00000	0,719	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,077.00000	1,050	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		211.00000	0,215	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,907.00000	1,877	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		41.00000	0,042	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,876.00000	2,845	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		10.00000	0,010	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,869.00000	3,837	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,002	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		407.00000	0,391	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,141.00000	1,156	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		31.00000	0,030	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,215.00000	8,245	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		55.00000	0,052	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,239.00000	6,267	34.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		99.00000	0,095	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,283.00000	4,310	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		205.00000	0,196	26.50	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,389.00000	2,411	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,044.00000	1,017	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		228.00000	0,232	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,861.00000	1,831	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		45.00000	0,046	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,827.00000	2,796	22.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		11.00000	0,011	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,819.00000	3,788	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		31.00000	0,029	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,265.00000	8,294	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		54.00000	0,052	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,288.00000	6,317	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		98.00000	0,093	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,332.00000	4,358	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		200.00000	0,192	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,434.00000	2,457	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		540.00000	0,521	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		774.00000	0,786	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,012.00000	0,986	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		246.00000	0,251	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,815.00000	1,785	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		49.00000	0,050	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,778.00000	2,747	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		12.00000	0,012	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,769.00000	3,738	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		30.00000	0,028	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,314.00000	8,343	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		54.00000	0,051	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,338.00000	6,366	34.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		96.00000	0,092	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,380.00000	4,407	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		196.00000	0,188	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,480.00000	2,503	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		524.00000	0,506	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		808.00000	0,821	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		981.00000	0,955	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		265.00000	0,270	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,770.00000	1,740	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		54.00000	0,055	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,729.00000	2,697	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		13.00000	0,012	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,719.00000	3,688	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		556.00000	0,537	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		740.00000	0,752	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		29.00000	0,028	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,363.00000	8,393	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		53.00000	0,050	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,387.00000	6,415	34.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		94.00000	0,090	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,428.00000	4,455	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		192.00000	0,184	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,526.00000	2,549	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		509.00000	0,491	21.42	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		843.00000	0,856	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		951.00000	0,925	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		285.00000	0,290	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,725.00000	1,695	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		59.00000	0,060	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,679.00000	2,648	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		13.00000	0,013	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,670.00000	3,638	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,003	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		29.00000	0,027	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,413.00000	8,442	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		52.00000	0,049	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,436.00000	6,464	34.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		93.00000	0,088	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,477.00000	4,503	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		188.00000	0,180	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,572.00000	2,595	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		495.00000	0,477	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		879.00000	0,892	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		921.00000	0,896	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		305.00000	0,311	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,681.00000	1,651	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		65.00000	0,066	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,630.00000	2,599	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		14.00000	0,014	21.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,620.00000	3,589	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		28.00000	0,027	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,462.00000	8,492	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		51.00000	0,049	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,485.00000	6,514	34.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		91.00000	0,087	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,525.00000	4,552	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		184.00000	0,176	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,618.00000	2,641	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		481.00000	0,463	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		915.00000	0,928	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		892.00000	0,867	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		326.00000	0,332	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,636.00000	1,606	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		70.00000	0,071	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,581.00000	2,550	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		15.00000	0,015	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,570.00000	3,539	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		26.00000	0,024	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,660.00000	8,689	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		48.00000	0,046	34.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,682.00000	6,711	34.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		86.00000	0,081	31.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,720.00000	4,746	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		169.00000	0,162	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,803.00000	2,827	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		430.00000	0,414	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,064.00000	1,079	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		786.00000	0,762	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		420.00000	0,427	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,463.00000	1,434	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		97.00000	0,099	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,386.00000	2,355	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		20.00000	0,020	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,371.00000	3,340	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		26.00000	0,025	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,610.00000	8,640	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		49.00000	0,047	34.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,633.00000	6,662	34.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		87.00000	0,083	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,671.00000	4,698	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		173.00000	0,165	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,757.00000	2,780	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		442.00000	0,425	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,026.00000	1,040	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		811.00000	0,787	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		395.00000	0,402	19.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,506.00000	1,477	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		90.00000	0,092	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,435.00000	2,404	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		19.00000	0,019	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,421.00000	3,390	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		396.00000	0,381	22.68	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,180.00000	1,196	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		25.00000	0,024	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,709.00000	8,739	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		48.00000	0,045	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,732.00000	6,760	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		84.00000	0,080	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,768.00000	4,795	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		166.00000	0,159	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,850.00000	2,874	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		418.00000	0,402	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,102.00000	1,117	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		761.00000	0,738	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		445.00000	0,453	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,421.00000	1,392	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		105.00000	0,107	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,337.00000	2,306	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		21.00000	0,021	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,322.00000	3,290	24.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		6.00000	0,005	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		467.00000	0,450	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		951.00000	0,965	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		34.00000	0,032	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,068.00000	8,097	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		58.00000	0,055	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,092.00000	6,120	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		105.00000	0,100	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,139.00000	4,165	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		219.00000	0,210	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,253.00000	2,275	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		609.00000	0,588	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		643.00000	0,653	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,144.00000	1,117	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		178.00000	0,182	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,000.00000	1,969	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		34.00000	0,034	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,975.00000	2,944	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		9.00000	0,009	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,968.00000	3,937	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		33.00000	0,031	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,117.00000	8,146	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		57.00000	0,054	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,141.00000	6,169	34.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		103.00000	0,098	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,187.00000	4,213	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		214.00000	0,205	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,298.00000	2,320	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		591.00000	0,571	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		675.00000	0,686	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,110.00000	1,083	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		194.00000	0,198	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,953.00000	1,923	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		37.00000	0,038	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,926.00000	2,894	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		10.00000	0,009	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,919.00000	3,887	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		3.00000	0,002	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		28.00000	0,026	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,512.00000	8,541	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		51.00000	0,048	34.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,535.00000	6,563	34.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		90.00000	0,086	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,574.00000	4,601	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		180.00000	0,172	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,664.00000	2,687	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		864.00000	0,840	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		348.00000	0,355	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,592.00000	1,563	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		76.00000	0,078	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,532.00000	2,501	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		16.00000	0,016	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,520.00000	3,489	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		27.00000	0,025	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,561.00000	8,590	36.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		50.00000	0,047	34.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,584.00000	6,612	34.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		88.00000	0,084	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,622.00000	4,649	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		176.00000	0,169	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,710.00000	2,734	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		454.00000	0,438	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		988.00000	1,003	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		837.00000	0,813	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		371.00000	0,378	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,549.00000	1,520	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		83.00000	0,085	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,483.00000	2,452	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		17.00000	0,017	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,471.00000	3,439	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		5.00000	0,004	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		41.00000	0,039	35.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,275.00000	7,304	35.55	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	13/12/2010	Foreign Exchange Future	13.05	Call		71.00000	0,068	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,305.00000	5,333	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		135.00000	0,129	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,369.00000	3,394	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		314.00000	0,301	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,548.00000	1,566	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,766.00000	4,735	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,590.00000	1,609	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		306.00000	0,294	24.08	0.00	0	330.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.86510	12.00000		17.18	3,120,521.30	263	14,271.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,000.00000	10,135	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,000.00000	8,135	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	31.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,001.00000	6,136	31.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		3.00000	0,002	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,003.00000	4,137	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		45.00000	0,036	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,045.00000	2,171	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		117.00000	0,099	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,117.00000	1,234	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		359.00000	0,303	17.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		359.00000	0,438	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,044.00000	0,927	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		44.00000	0,062	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,007.00000	1,874	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		7.00000	0,009	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,150.00000	10,285	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,150.00000	8,285	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		1.00000	0,000	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,151.00000	6,285	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		3.00000	0,002	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,153.00000	4,287	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		37.00000	0,029	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,187.00000	2,314	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		100.00000	0,084	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,250.00000	1,369	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		303.00000	0,255	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		453.00000	0,540	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		917.00000	0,806	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		67.00000	0,091	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,859.00000	1,727	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		9.00000	0,012	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,100.00000	10,235	34.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,100.00000	8,235	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,101.00000	6,236	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		3.00000	0,002	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,103.00000	4,237	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		40.00000	0,031	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,140.00000	2,266	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		106.00000	0,089	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,206.00000	1,324	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		321.00000	0,270	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		421.00000	0,505	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		958.00000	0,845	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		58.00000	0,080	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,909.00000	1,776	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		9.00000	0,011	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,852.00000	2,717	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	0,002	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,500.00000	9,635	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,500.00000	7,635	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,350.00000	9,485	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,350.00000	7,485	33.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	29.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,351.00000	5,486	29.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		7.00000	0,006	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,357.00000	3,491	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		82.00000	0,069	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,432.00000	1,554	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		241.00000	0,202	18.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		591.00000	0,687	18.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		758.00000	0,657	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		108.00000	0,142	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,664.00000	1,532	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		14.00000	0,017	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,653.00000	2,518	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	0,003	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,200.00000	9,335	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,200.00000	7,335	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,201.00000	5,336	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		9.00000	0,007	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,209.00000	3,342	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		95.00000	0,080	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,295.00000	1,415	22.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		286.00000	0,240	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		486.00000	0,575	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		876.00000	0,767	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		76.00000	0,102	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,810.00000	1,678	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		10.00000	0,013	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,802.00000	2,668	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	0,003	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,250.00000	9,385	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,250.00000	7,385	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	29.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,251.00000	5,386	29.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		8.00000	0,006	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,258.00000	3,391	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		91.00000	0,076	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,341.00000	1,461	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		270.00000	0,227	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		520.00000	0,612	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		836.00000	0,729	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		86.00000	0,114	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,761.00000	1,629	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		11.00000	0,014	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,752.00000	2,618	23.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		2.00000	0,003	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,400.00000	9,535	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,400.00000	7,535	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,401.00000	5,536	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		7.00000	0,005	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,407.00000	3,540	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		78.00000	0,066	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,478.00000	1,601	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		228.00000	0,191	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		628.00000	0,726	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		721.00000	0,622	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		121.00000	0,157	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,615.00000	1,484	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		15.00000	0,019	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,603.00000	2,468	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		3.00000	0,003	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,650.00000	9,785	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	34.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,650.00000	7,785	34.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,800.00000	9,935	34.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	34.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,800.00000	7,935	34.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,050.00000	10,185	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,050.00000	8,185	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	31.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,051.00000	6,186	31.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		3.00000	0,002	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,053.00000	4,187	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		111.00000	0,094	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,161.00000	1,279	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		339.00000	0,286	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		389.00000	0,471	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,001.00000	0,886	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		51.00000	0,071	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,958.00000	1,825	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		8.00000	0,010	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,950.00000	10,085	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,950.00000	8,085	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,900.00000	10,035	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	34.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,900.00000	8,035	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,850.00000	9,985	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,850.00000	7,985	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,750.00000	9,885	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,750.00000	7,885	34.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,600.00000	9,735	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	34.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,600.00000	7,735	34.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,550.00000	9,685	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	34.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,550.00000	7,685	34.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,450.00000	9,585	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,450.00000	7,585	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,451.00000	5,586	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		6.00000	0,005	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,456.00000	3,590	25.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		75.00000	0,063	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,525.00000	1,648	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		215.00000	0,180	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		665.00000	0,765	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		685.00000	0,589	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		135.00000	0,174	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,566.00000	1,435	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		16.00000	0,020	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,553.00000	2,419	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		3.00000	0,004	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,300.00000	9,435	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,300.00000	7,435	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,301.00000	5,436	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		2.00000	0,002	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,302.00000	4,437	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		8.00000	0,006	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,308.00000	3,441	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		30.00000	0,024	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,330.00000	2,459	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		86.00000	0,073	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,386.00000	1,508	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		255.00000	0,214	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		555.00000	0,649	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		796.00000	0,692	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		96.00000	0,127	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,712.00000	1,581	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		12.00000	0,016	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,702.00000	2,568	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		2.00000	0,003	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		42.00000	0,033	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,092.00000	2,218	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	30.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,901.00000	6,036	30.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		1.00000	0,001	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,901.00000	5,036	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		3.00000	0,003	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,903.00000	4,038	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		14.00000	0,010	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,914.00000	3,045	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		49.00000	0,041	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,949.00000	2,076	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		131.00000	0,110	20.96	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,031.00000	1,145	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		408.00000	0,341	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		308.00000	0,376	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,137.00000	1,013	16.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		37.00000	0,048	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,106.00000	1,973	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		6.00000	0,008	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,651.00000	5,786	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		2.00000	0,001	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,652.00000	4,786	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		5.00000	0,004	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,655.00000	3,789	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		19.00000	0,015	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,669.00000	2,800	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		62.00000	0,052	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,712.00000	1,837	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		172.00000	0,144	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		822.00000	0,929	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		551.00000	0,466	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		201.00000	0,251	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,373.00000	1,244	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		23.00000	0,029	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,354.00000	2,220	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	0,005	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,751.00000	5,886	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		2.00000	0,001	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,752.00000	4,886	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		4.00000	0,003	26.18	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	15.75	Put		3,754.00000	3,888	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		17.00000	0,013	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,767.00000	2,898	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		56.00000	0,048	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,806.00000	1,933	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		154.00000	0,129	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		904.00000	1,014	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		490.00000	0,411	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		240.00000	0,296	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,278.00000	1,150	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		28.00000	0,035	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,255.00000	2,121	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		5.00000	0,006	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	30.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,551.00000	5,686	30.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		2.00000	0,002	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,552.00000	4,687	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		6.00000	0,004	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,556.00000	3,689	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		22.00000	0,017	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,572.00000	2,702	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		68.00000	0,057	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,618.00000	1,742	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		192.00000	0,161	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		742.00000	0,846	19.70	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	11.55	Call		616.00000	0,525	16.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		166.00000	0,210	16.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,470.00000	1,339	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		20.00000	0,024	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,453.00000	2,319	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	0,004	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	30.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,851.00000	5,986	30.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		1.00000	0,001	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,851.00000	4,986	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		4.00000	0,003	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,854.00000	3,988	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		14.00000	0,011	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,864.00000	2,996	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		52.00000	0,044	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,902.00000	2,029	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		138.00000	0,116	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		988.00000	1,101	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		435.00000	0,361	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		285.00000	0,346	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,184.00000	1,056	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		34.00000	0,041	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,156.00000	2,022	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		6.00000	0,007	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	30.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,951.00000	6,086	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		1.00000	0,001	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,951.00000	5,086	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,953.00000	4,088	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		13.00000	0,010	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,963.00000	3,095	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		47.00000	0,038	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,997.00000	2,123	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		124.00000	0,104	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,074.00000	1,189	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		383.00000	0,321	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		333.00000	0,406	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,090.00000	0,970	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		40.00000	0,055	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,057.00000	1,923	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		7.00000	0,008	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	30.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,801.00000	5,936	30.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		2.00000	0,001	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,802.00000	4,936	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		4.00000	0,003	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,804.00000	3,938	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		16.00000	0,012	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,816.00000	2,947	25.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		54.00000	0,046	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,854.00000	1,981	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		146.00000	0,122	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		946.00000	1,057	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		462.00000	0,385	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		262.00000	0,320	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,231.00000	1,103	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		31.00000	0,038	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,205.00000	2,072	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		5.00000	0,007	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,701.00000	5,836	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		2.00000	0,001	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,702.00000	4,836	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		5.00000	0,003	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,705.00000	3,838	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		18.00000	0,014	25.19	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,718.00000	2,849	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		59.00000	0,050	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,759.00000	1,885	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		163.00000	0,136	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		863.00000	0,971	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		520.00000	0,438	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		220.00000	0,273	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,326.00000	1,197	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		26.00000	0,032	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,304.00000	2,171	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	0,006	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	30.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,601.00000	5,736	30.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		2.00000	0,001	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,602.00000	4,736	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		5.00000	0,004	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,605.00000	3,739	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		20.00000	0,016	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,620.00000	2,751	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		65.00000	0,055	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,665.00000	1,790	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		182.00000	0,152	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		782.00000	0,887	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		583.00000	0,495	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		183.00000	0,230	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,421.00000	1,291	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		21.00000	0,026	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,404.00000	2,270	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		4.00000	0,005	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	29.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,501.00000	5,636	29.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		2.00000	0,002	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,502.00000	4,637	27.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		6.00000	0,005	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,506.00000	3,640	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		23.00000	0,018	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,523.00000	2,653	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		203.00000	0,170	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		703.00000	0,805	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		650.00000	0,556	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		150.00000	0,191	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,518.00000	1,387	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		18.00000	0,022	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,503.00000	2,369	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		3.00000	0,004	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		71.00000	0,060	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,571.00000	1,695	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,600.00000	8,735	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,600.00000	6,735	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,401.00000	3,266	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,500.00000	8,635	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,500.00000	6,635	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,501.00000	3,366	26.60	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	8.50	Put		1.00000	0,001	26.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,550.00000	8,685	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	32.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,550.00000	6,685	32.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,451.00000	3,316	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,800.00000	8,935	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,800.00000	6,935	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,201.00000	3,066	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,001	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,900.00000	9,035	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,900.00000	7,035	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,101.00000	2,967	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,002	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,850.00000	8,985	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,850.00000	6,985	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,151.00000	3,016	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,001	25.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,950.00000	9,085	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	33.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,950.00000	7,085	33.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,051.00000	2,917	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,002	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,100.00000	9,235	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	33.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,100.00000	7,235	33.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,101.00000	5,236	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		10.00000	0,008	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,110.00000	3,243	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,902.00000	2,767	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,002	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,150.00000	9,285	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	33.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,150.00000	7,285	33.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,151.00000	5,286	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		10.00000	0,007	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,160.00000	3,292	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	34.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,050.00000	9,185	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,050.00000	7,185	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		1.00000	0,001	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,051.00000	5,186	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		11.00000	0,008	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,061.00000	3,193	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,952.00000	2,817	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,002	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,350.00000	8,485	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		1.00000	0,000	31.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,351.00000	6,485	31.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		2.00000	0,002	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,352.00000	4,487	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		28.00000	0,022	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,378.00000	2,507	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,650.00000	3,516	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,050.00000	3,915	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	28.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,001.00000	2,867	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,002	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,000.00000	3,865	28.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	28.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,150.00000	4,015	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,950.00000	3,815	28.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	28.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,650.00000	8,785	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	32.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,650.00000	6,785	32.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,351.00000	3,216	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,001	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,850.00000	3,715	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,200.00000	8,335	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		1.00000	0,000	31.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,201.00000	6,335	31.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		3.00000	0,002	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,203.00000	4,337	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		35.00000	0,027	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,235.00000	2,362	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,800.00000	3,665	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,450.00000	8,585	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	31.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,450.00000	6,585	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		2.00000	0,002	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,452.00000	4,587	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		25.00000	0,019	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,475.00000	2,604	24.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,551.00000	3,416	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,700.00000	8,835	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	32.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,700.00000	6,835	32.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,301.00000	3,166	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,001	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,400.00000	8,535	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		1.00000	0,000	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,401.00000	6,535	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		2.00000	0,002	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,402.00000	4,537	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		27.00000	0,021	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,427.00000	2,556	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,600.00000	3,466	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,001	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,750.00000	8,885	34.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	32.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,750.00000	6,885	32.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,251.00000	3,116	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,001	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.06660	12.20540		17.95	0.00	0	12,392.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,846.00000	9,984	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		4.00000	0,003	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,849.00000	7,986	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		1.00000	0,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,146.00000	10,283	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		3.00000	0,003	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,148.00000	8,286	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,646.00000	9,784	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		4.00000	0,004	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,649.00000	7,787	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		12.00000	0,010	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,657.00000	5,793	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		65.00000	0,059	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,710.00000	3,842	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,496.00000	9,634	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		4.00000	0,004	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,499.00000	7,637	28.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		14.00000	0,011	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,509.00000	5,644	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		71.00000	0,063	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,566.00000	3,696	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,396.00000	9,534	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		4.00000	0,004	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,399.00000	7,537	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		235.00000	0,210	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,630.00000	1,743	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		447.00000	0,400	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		842.00000	0,933	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,666.00000	1,544	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		61.00000	0,077	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,621.00000	2,484	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,017	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,196.00000	9,334	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		5.00000	0,004	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,200.00000	7,337	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,246.00000	9,384	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		5.00000	0,004	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,250.00000	7,387	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		494.00000	0,443	19.02	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		739.00000	0,826	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		994.00000	0,900	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		239.00000	0,283	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,801.00000	1,677	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		46.00000	0,060	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,769.00000	2,632	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,015	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,696.00000	9,834	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		12.00000	0,009	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,707.00000	5,842	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		64.00000	0,057	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,759.00000	3,890	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,896.00000	10,034	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		4.00000	0,003	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,899.00000	8,036	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		9.00000	0,008	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,904.00000	6,041	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,046.00000	10,184	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		3.00000	0,003	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,048.00000	8,186	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		566.00000	0,508	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		611.00000	0,691	18.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,132.00000	1,031	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		177.00000	0,214	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,986.00000	1,858	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		31.00000	0,041	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		1.00000	0,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,096.00000	10,233	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		3.00000	0,003	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,098.00000	8,236	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,097.00000	0,997	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		192.00000	0,230	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,939.00000	1,812	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		34.00000	0,045	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,996.00000	10,134	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		4.00000	0,003	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,999.00000	8,136	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		166.00000	0,147	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,161.00000	2,280	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		301.00000	0,269	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,296.00000	1,402	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		586.00000	0,526	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		581.00000	0,659	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,168.00000	1,066	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		163.00000	0,199	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,032.00000	1,905	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		27.00000	0,038	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,946.00000	10,084	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		9.00000	0,008	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,954.00000	6,091	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		57.00000	0,048	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,002.00000	4,131	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,796.00000	9,934	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		4.00000	0,003	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,799.00000	7,936	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,746.00000	9,884	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		4.00000	0,003	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,749.00000	7,886	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		11.00000	0,009	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,756.00000	5,892	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		62.00000	0,056	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,807.00000	3,939	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,596.00000	9,734	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		4.00000	0,004	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,599.00000	7,737	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		13.00000	0,010	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,608.00000	5,743	25.98	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	15.80	Call		67.00000	0,060	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,662.00000	3,793	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		783.00000	0,701	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		378.00000	0,434	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,492.00000	1,374	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		87.00000	0,107	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,424.00000	2,288	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		19.00000	0,021	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,546.00000	9,684	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		4.00000	0,004	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,549.00000	7,687	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,446.00000	9,584	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		4.00000	0,004	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,449.00000	7,587	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		228.00000	0,204	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,673.00000	1,787	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		869.00000	0,782	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		314.00000	0,365	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,622.00000	1,501	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		67.00000	0,084	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,346.00000	9,484	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		5.00000	0,004	27.98	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	19.55	Put		7,350.00000	7,487	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		10.00000	0,008	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,855.00000	5,991	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		26.00000	0,021	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,871.00000	5,004	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		59.00000	0,052	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,904.00000	4,035	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		100.00000	0,089	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,945.00000	3,072	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		242.00000	0,217	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,587.00000	1,700	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		462.00000	0,413	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		807.00000	0,896	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		930.00000	0,840	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		275.00000	0,323	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,711.00000	1,588	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		56.00000	0,071	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,671.00000	2,534	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,017	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		161.00000	0,142	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,206.00000	2,325	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		7.00000	0,006	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,402.00000	6,539	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		39.00000	0,032	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,434.00000	4,565	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	15.60	Call		74.00000	0,066	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,469.00000	3,599	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		631.00000	0,564	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		526.00000	0,597	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,246.00000	1,137	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		141.00000	0,170	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		7.00000	0,007	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,302.00000	6,440	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		342.00000	0,306	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,137.00000	1,239	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		679.00000	0,604	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		474.00000	0,537	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,326.00000	1,211	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		121.00000	0,144	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,228.00000	2,092	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	0,025	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		9.00000	0,008	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,004.00000	6,141	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		23.00000	0,018	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,018.00000	5,151	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		55.00000	0,046	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,050.00000	4,179	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		92.00000	0,082	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,087.00000	3,215	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		221.00000	0,198	22.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,716.00000	1,831	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		418.00000	0,374	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		913.00000	1,007	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		839.00000	0,754	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		334.00000	0,387	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,578.00000	1,458	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		73.00000	0,091	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,523.00000	2,386	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,019	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		756.00000	0,676	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		401.00000	0,459	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,450.00000	1,332	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		95.00000	0,115	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,375.00000	2,239	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		20.00000	0,022	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		15.00000	0,012	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,460.00000	5,595	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		37.00000	0,031	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,482.00000	4,614	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		311.00000	0,278	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,256.00000	1,361	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		608.00000	0,544	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		553.00000	0,627	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,081.00000	1,951	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		26.00000	0,034	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		7.00000	0,006	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,352.00000	6,489	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		41.00000	0,034	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,386.00000	4,517	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		76.00000	0,068	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,421.00000	3,551	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		180.00000	0,161	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,025.00000	2,144	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		331.00000	0,297	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,176.00000	1,280	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		654.00000	0,583	18.07	16,324.00	28	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		499.00000	0,566	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,285.00000	1,174	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		130.00000	0,157	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,179.00000	2,045	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		24.00000	0,028	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		8.00000	0,007	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,253.00000	6,390	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		18.00000	0,015	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,263.00000	5,398	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		44.00000	0,037	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,289.00000	4,420	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		81.00000	0,072	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,326.00000	3,455	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		354.00000	0,316	20.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,099.00000	1,199	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		704.00000	0,627	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		449.00000	0,510	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,366.00000	1,251	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		111.00000	0,134	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,277.00000	2,141	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		22.00000	0,024	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		366.00000	0,327	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,061.00000	1,160	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		729.00000	0,651	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		424.00000	0,484	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,326.00000	2,190	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		21.00000	0,023	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		8.00000	0,007	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,053.00000	6,190	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		22.00000	0,018	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,067.00000	5,201	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		53.00000	0,044	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,098.00000	4,227	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		90.00000	0,080	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,135.00000	3,263	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		404.00000	0,361	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		949.00000	1,044	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		811.00000	0,727	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		356.00000	0,410	17.65	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	10.75	Call		1,535.00000	1,416	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		80.00000	0,099	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,474.00000	2,337	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,020	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		215.00000	0,192	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,760.00000	1,875	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		10.00000	0,008	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,805.00000	5,941	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		27.00000	0,022	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,822.00000	4,955	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		61.00000	0,054	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,856.00000	3,987	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		103.00000	0,092	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,898.00000	3,025	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		257.00000	0,230	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,502.00000	1,613	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		13.00000	0,011	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,558.00000	5,694	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		34.00000	0,028	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,579.00000	4,711	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		69.00000	0,062	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,614.00000	3,745	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		119.00000	0,106	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,664.00000	2,789	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		292.00000	0,261	20.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,337.00000	1,444	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		16.00000	0,013	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,361.00000	5,496	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,062.00000	0,964	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		207.00000	0,247	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,893.00000	1,767	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		38.00000	0,050	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,868.00000	2,731	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,014	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		19.00000	0,015	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,214.00000	5,348	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		46.00000	0,038	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,241.00000	4,371	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		147.00000	0,130	23.46	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,342.00000	2,463	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,028.00000	0,932	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		223.00000	0,265	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,847.00000	1,722	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		42.00000	0,055	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		43.00000	0,035	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,338.00000	4,468	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		78.00000	0,070	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,373.00000	3,503	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		138.00000	0,122	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,433.00000	2,555	23.65	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	13.50	Call		249.00000	0,223	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,544.00000	1,656	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		478.00000	0,428	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		773.00000	0,861	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		962.00000	0,870	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		257.00000	0,303	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,756.00000	1,632	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		51.00000	0,065	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,720.00000	2,583	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,016	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		4.00000	0,004	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,699.00000	7,837	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		8.00000	0,007	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,203.00000	6,340	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		30.00000	0,024	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,725.00000	4,857	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		83.00000	0,074	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,278.00000	3,407	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		197.00000	0,176	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,892.00000	2,009	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		511.00000	0,458	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		706.00000	0,791	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,408.00000	1,291	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		103.00000	0,124	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,819.00000	2,681	19.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,014	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,307.00000	4,169	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		186.00000	0,167	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,981.00000	2,100	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		4.00000	0,003	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,949.00000	8,086	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		7.00000	0,006	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,452.00000	6,589	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		24.00000	0,019	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,969.00000	5,102	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		72.00000	0,065	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,517.00000	3,648	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		171.00000	0,152	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,116.00000	2,235	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		432.00000	0,386	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		877.00000	0,969	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,207.00000	1,101	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		152.00000	0,184	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,572.00000	2,435	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,018	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,059.00000	3,921	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,004	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		3.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,398.00000	8,535	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		6.00000	0,005	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,901.00000	7,038	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		15.00000	0,013	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,410.00000	5,546	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		58.00000	0,050	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,953.00000	4,083	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		130.00000	0,115	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,525.00000	2,648	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		321.00000	0,287	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,216.00000	1,320	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		899.00000	0,811	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		294.00000	0,344	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,130.00000	1,998	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		25.00000	0,031	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,611.00000	3,473	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		8.00000	0,007	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,103.00000	6,240	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		21.00000	0,017	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,116.00000	5,250	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		51.00000	0,042	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,146.00000	4,275	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		87.00000	0,078	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,182.00000	3,311	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		156.00000	0,138	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	14.30	Put		2,251.00000	2,371	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		208.00000	0,187	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,803.00000	1,920	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		282.00000	0,253	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,377.00000	1,486	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		391.00000	0,349	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		986.00000	1,082	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		547.00000	0,491	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		642.00000	0,724	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		175.00000	0,156	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,070.00000	2,189	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		8.00000	0,007	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,153.00000	6,290	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		20.00000	0,016	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,165.00000	5,299	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		49.00000	0,040	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,194.00000	4,323	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		85.00000	0,076	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,230.00000	3,359	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		202.00000	0,181	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,847.00000	1,964	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		274.00000	0,245	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,419.00000	1,528	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		378.00000	0,338	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,023.00000	1,121	19.98	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	12.35	Call		529.00000	0,474	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		674.00000	0,757	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		191.00000	0,171	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,936.00000	2,054	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		17.00000	0,014	26.05	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,312.00000	5,447	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		265.00000	0,237	21.29	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,460.00000	1,570	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		151.00000	0,134	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,296.00000	2,417	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		2.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,597.00000	8,735	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		6.00000	0,006	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,601.00000	6,739	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		33.00000	0,027	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,628.00000	4,760	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		116.00000	0,103	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,711.00000	2,836	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,413.00000	3,275	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		2.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,497.00000	8,635	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		7.00000	0,006	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,502.00000	6,639	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		36.00000	0,029	26.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,531.00000	4,662	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		123.00000	0,109	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,618.00000	2,742	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,512.00000	3,374	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,007	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		2.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,547.00000	8,685	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		7.00000	0,006	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,552.00000	6,689	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,462.00000	3,325	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,008	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		2.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,797.00000	8,934	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		6.00000	0,005	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,801.00000	6,938	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,215.00000	3,077	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		2.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,897.00000	9,034	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		25.00000	0,020	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,920.00000	5,053	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		97.00000	0,087	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,992.00000	3,120	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,116.00000	2,978	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		2.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,847.00000	8,984	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		6.00000	0,005	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,851.00000	6,988	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,165.00000	3,028	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,011	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		2.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,947.00000	9,084	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		5.00000	0,005	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,950.00000	7,088	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		95.00000	0,084	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,040.00000	3,167	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,066.00000	2,929	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,012	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,096.00000	9,234	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		5.00000	0,005	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,100.00000	7,238	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,918.00000	2,780	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		1.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,146.00000	9,284	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		5.00000	0,004	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,150.00000	7,287	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,046.00000	9,184	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		5.00000	0,005	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,050.00000	7,188	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,967.00000	2,830	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,013	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		3.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,348.00000	8,485	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		134.00000	0,119	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,479.00000	2,602	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,661.00000	3,523	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,006	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,017.00000	2,879	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,012	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,009.00000	3,871	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,004	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,158.00000	4,020	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,003	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,959.00000	3,821	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,004	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		2.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,647.00000	8,785	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		6.00000	0,006	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,651.00000	6,789	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		31.00000	0,026	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,676.00000	4,809	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		112.00000	0,100	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,757.00000	2,883	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,363.00000	3,225	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		2.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,447.00000	8,585	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		126.00000	0,112	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,571.00000	2,695	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,562.00000	3,424	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,007	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,860.00000	3,722	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,005	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		3.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,198.00000	8,335	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,810.00000	3,672	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,005	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		2.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,697.00000	8,835	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		6.00000	0,005	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,701.00000	6,838	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		109.00000	0,097	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,804.00000	2,930	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,314.00000	3,176	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		1.00000	0,001	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,296.00000	9,434	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		5.00000	0,004	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,300.00000	7,437	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		2.00000	0,002	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,747.00000	8,885	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		6.00000	0,005	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,751.00000	6,888	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		28.00000	0,023	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,773.00000	4,906	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		106.00000	0,094	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,851.00000	2,977	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,264.00000	3,126	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		2.00000	0,001	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,997.00000	9,134	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		5.00000	0,005	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,000.00000	7,138	27.52	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.26780	12.41000		18.52	0.00	0	1,101.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		641.00000	0,615	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		961.00000	1,077	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		621.00000	0,597	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		991.00000	1,109	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		662.00000	0,635	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		932.00000	1,047	20.00	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			0.08100	0.08020		25.87	0.00	0	1,240.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		377.00000	0,004	25.87	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		357.00000	0,003	25.87	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		124.00000	0,001	30.36	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		1,104.00000	0,010	30.36	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,048.00000	0,011	22.18	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		28.00000	0,000	22.18	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08250	0.08170		29.74	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		667.00000	0,007	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		497.00000	0,005	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		345.00000	0,004	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,175.00000	0,011	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,264.00000	0,013	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		94.00000	0,001	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.65570	10.71340		16.54	49,964,577.30	4,689	21,879.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,937.00000	8,994	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,937.00000	6,994	33.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		1.00000	0,000	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,938.00000	4,994	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		8.00000	0,007	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,945.00000	3,001	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		99.00000	0,088	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,036.00000	1,082	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		345.00000	0,308	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		282.00000	0,302	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,089.00000	1,032	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		26.00000	0,026	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,067.00000	2,009	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,003	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,064.00000	3,006	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,187.00000	9,244	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	34.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,187.00000	7,244	34.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,287.00000	9,344	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,287.00000	7,344	34.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,037.00000	9,094	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,037.00000	7,094	34.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		38.00000	0,034	25.09	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,925.00000	1,978	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,837.00000	8,894	36.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,837.00000	6,894	33.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	0,001	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,838.00000	4,895	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		9.00000	0,008	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,846.00000	2,902	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		111.00000	0,098	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		948.00000	0,992	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		399.00000	0,360	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		236.00000	0,254	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,184.00000	1,127	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		21.00000	0,021	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,166.00000	2,109	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	21.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,164.00000	3,106	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,687.00000	8,744	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,687.00000	6,744	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	0,001	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,688.00000	4,745	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		12.00000	0,010	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,699.00000	2,754	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		133.00000	0,118	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		820.00000	0,862	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		489.00000	0,446	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		176.00000	0,190	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,329.00000	1,272	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		16.00000	0,016	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,315.00000	2,258	22.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,002	22.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,314.00000	3,256	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,737.00000	8,794	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,737.00000	6,794	33.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	0,001	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,738.00000	4,795	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		11.00000	0,009	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,748.00000	2,803	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		125.00000	0,111	20.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		862.00000	0,905	20.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		458.00000	0,416	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		195.00000	0,210	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,280.00000	1,223	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		17.00000	0,017	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,266.00000	2,208	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,002	22.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,264.00000	3,206	26.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	26.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,087.00000	9,144	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,087.00000	7,144	34.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,337.00000	9,394	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	34.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,337.00000	7,394	34.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,387.00000	9,444	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,387.00000	7,444	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,237.00000	9,294	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,237.00000	7,294	34.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,137.00000	9,194	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,137.00000	7,194	34.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,987.00000	9,044	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,987.00000	7,044	34.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,887.00000	8,944	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,887.00000	6,944	33.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,888.00000	4,945	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		9.00000	0,007	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,896.00000	2,951	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		105.00000	0,093	20.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		992.00000	1,037	20.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		371.00000	0,333	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		258.00000	0,277	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,137.00000	1,080	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		24.00000	0,024	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,116.00000	2,059	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,003	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,114.00000	3,056	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,787.00000	8,844	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,787.00000	6,844	33.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,637.00000	8,694	36.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,637.00000	6,694	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	0,001	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,638.00000	4,695	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		3.00000	0,002	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,640.00000	3,696	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		13.00000	0,011	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,650.00000	2,705	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		48.00000	0,042	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,685.00000	1,736	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		141.00000	0,125	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		778.00000	0,819	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		522.00000	0,477	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		159.00000	0,171	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,377.00000	1,320	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		14.00000	0,014	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,365.00000	2,308	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,364.00000	3,306	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,788.00000	4,845	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		2.00000	0,002	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,789.00000	3,846	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		10.00000	0,009	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		2,797.00000	2,853	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		42.00000	0,037	24.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,829.00000	1,881	24.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		118.00000	0,104	20.27	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		905.00000	0,948	20.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		428.00000	0,387	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		215.00000	0,231	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,232.00000	1,175	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		19.00000	0,019	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,216.00000	2,158	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,002	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,214.00000	3,156	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		1.00000	0,000	28.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,988.00000	5,044	28.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,001	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,988.00000	4,045	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		7.00000	0,006	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,994.00000	3,050	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		35.00000	0,030	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,022.00000	2,074	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		94.00000	0,083	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,081.00000	1,127	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		320.00000	0,289	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		307.00000	0,333	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		1,042.00000	0,987	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		29.00000	0,031	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,017.00000	1,960	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,014.00000	2,956	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		1.00000	0,000	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,038.00000	5,094	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	26.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,038.00000	4,095	26.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		7.00000	0,006	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,044.00000	3,100	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		33.00000	0,028	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,070.00000	2,122	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		88.00000	0,078	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,125.00000	1,172	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		300.00000	0,270	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		337.00000	0,364	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		997.00000	0,942	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		34.00000	0,036	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,967.00000	1,910	20.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,004	20.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,964.00000	2,906	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.57	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	15/03/2010	Foreign Exchange Future	15.95	Put		5,237.00000	5,294	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,238.00000	4,295	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		5.00000	0,004	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,242.00000	3,298	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		24.00000	0,021	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,261.00000	2,315	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		71.00000	0,063	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,308.00000	1,357	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		232.00000	0,208	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		469.00000	0,502	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		823.00000	0,771	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		60.00000	0,065	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,769.00000	1,712	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,006	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,764.00000	2,707	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,287.00000	5,344	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,288.00000	4,345	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		5.00000	0,004	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,292.00000	3,348	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		22.00000	0,019	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,309.00000	2,363	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		68.00000	0,060	22.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,355.00000	1,404	22.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		218.00000	0,195	18.08	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		505.00000	0,539	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		782.00000	0,731	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		69.00000	0,075	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,720.00000	1,663	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,007	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,714.00000	2,657	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,138.00000	5,194	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,138.00000	4,195	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		6.00000	0,005	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,143.00000	3,199	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		28.00000	0,024	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,165.00000	2,218	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		79.00000	0,070	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,216.00000	1,264	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		264.00000	0,237	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		401.00000	0,431	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		909.00000	0,855	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		46.00000	0,049	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,868.00000	1,811	20.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	20.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,864.00000	2,806	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		1.00000	0,000	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,088.00000	5,144	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,088.00000	4,145	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		6.00000	0,005	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,093.00000	3,149	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		30.00000	0,026	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,117.00000	2,170	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		84.00000	0,074	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,171.00000	1,218	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		282.00000	0,253	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		369.00000	0,397	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		952.00000	0,898	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		39.00000	0,042	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,918.00000	1,860	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,004	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,914.00000	2,856	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,187.00000	5,244	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,188.00000	4,245	27.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		5.00000	0,004	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,192.00000	3,248	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		26.00000	0,022	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,213.00000	2,266	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		75.00000	0,066	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,262.00000	1,310	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		248.00000	0,222	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		435.00000	0,466	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		866.00000	0,813	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		53.00000	0,057	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,819.00000	1,761	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,005	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,814.00000	2,757	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,437.00000	5,494	30.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,438.00000	4,495	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		4.00000	0,003	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,441.00000	3,497	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		18.00000	0,015	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,455.00000	2,509	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		58.00000	0,051	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,495.00000	1,545	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		180.00000	0,161	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		617.00000	0,655	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		664.00000	0,615	16.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		101.00000	0,109	16.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,573.00000	1,515	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		10.00000	0,009	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,565.00000	2,507	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,001	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,337.00000	5,394	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,338.00000	4,395	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		4.00000	0,003	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,341.00000	3,397	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		21.00000	0,018	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,358.00000	2,412	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		64.00000	0,057	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,401.00000	1,451	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		204.00000	0,182	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		541.00000	0,576	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		742.00000	0,691	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		79.00000	0,085	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,671.00000	1,613	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		8.00000	0,007	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,664.00000	2,607	24.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	24.19	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	16.10	Call		0.00000	0,000	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,387.00000	5,444	29.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,388.00000	4,445	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		4.00000	0,003	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,391.00000	3,447	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		19.00000	0,016	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,406.00000	2,460	25.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		192.00000	0,171	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		579.00000	0,615	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		702.00000	0,653	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		89.00000	0,097	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,622.00000	1,564	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,008	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,615.00000	2,557	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,001	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,487.00000	5,544	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,488.00000	4,545	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		3.00000	0,003	26.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,490.00000	3,547	26.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		16.00000	0,014	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,503.00000	2,558	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		55.00000	0,049	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,542.00000	1,593	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		169.00000	0,151	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		656.00000	0,695	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		627.00000	0,579	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		114.00000	0,123	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,524.00000	1,466	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		11.00000	0,010	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,515.00000	2,457	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,001	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,537.00000	5,594	30.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,538.00000	4,595	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		3.00000	0,002	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,540.00000	3,596	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		15.00000	0,013	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,552.00000	2,607	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		53.00000	0,047	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,590.00000	1,641	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		159.00000	0,142	19.17	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		696.00000	0,736	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		591.00000	0,544	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		128.00000	0,138	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,475.00000	1,417	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		12.00000	0,011	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,465.00000	2,407	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,001	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		61.00000	0,054	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,448.00000	1,498	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,437.00000	8,494	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,437.00000	6,494	32.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,564.00000	3,506	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,587.00000	8,644	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,587.00000	6,644	32.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	0,001	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,588.00000	4,645	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		14.00000	0,012	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,601.00000	2,656	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		150.00000	0,133	19.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		737.00000	0,777	19.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		556.00000	0,510	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		143.00000	0,154	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,426.00000	1,369	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,415.00000	2,358	22.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	22.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,414.00000	3,356	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,537.00000	8,594	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,537.00000	6,594	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,464.00000	3,406	27.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	27.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,387.00000	8,444	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	32.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,387.00000	6,444	32.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,614.00000	3,556	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,487.00000	8,544	36.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,487.00000	6,544	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,514.00000	3,456	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.83910	10.89960		16.93	2,785,648.70	257	12,957.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		207.00000	0,194	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,407.00000	1,455	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		237.00000	0,221	20.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,237.00000	1,282	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		222.00000	0,207	20.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,322.00000	1,368	20.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,401.00000	8,462	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		11.00000	0,010	30.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,411.00000	6,471	30.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		37.00000	0,034	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,437.00000	4,495	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		102.00000	0,095	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,502.00000	2,556	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		365.00000	0,341	18.49	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		765.00000	0,802	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		825.00000	0,780	16.52	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		225.00000	0,241	16.52	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,638.00000	1,582	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		38.00000	0,043	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,609.00000	2,549	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		9.00000	0,010	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,602.00000	3,542	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,003	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,701.00000	8,762	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		8.00000	0,007	30.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,708.00000	6,768	30.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		32.00000	0,029	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,732.00000	4,790	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		86.00000	0,080	25.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,786.00000	2,841	25.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		292.00000	0,273	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		992.00000	1,034	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		645.00000	0,604	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		345.00000	0,365	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,367.00000	1,312	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		67.00000	0,073	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,312.00000	2,252	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		12.00000	0,013	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,304.00000	3,243	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,801.00000	8,862	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		7.00000	0,006	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,807.00000	6,867	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		30.00000	0,028	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,830.00000	4,889	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		82.00000	0,076	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,882.00000	2,937	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		272.00000	0,254	19.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,072.00000	1,115	19.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		592.00000	0,552	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		392.00000	0,413	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,280.00000	1,225	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		80.00000	0,086	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,213.00000	2,154	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		13.00000	0,015	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,204.00000	3,144	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		4.00000	0,005	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,451.00000	8,512	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		11.00000	0,009	30.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,461.00000	6,520	30.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		36.00000	0,034	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,486.00000	4,545	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		99.00000	0,092	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,549.00000	2,603	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		351.00000	0,328	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		801.00000	0,839	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		793.00000	0,748	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		243.00000	0,259	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,592.00000	1,536	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		42.00000	0,047	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,559.00000	2,499	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,010	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,553.00000	3,492	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	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	19.40	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,501.00000	8,562	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		10.00000	0,009	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,510.00000	6,570	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		35.00000	0,033	28.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,535.00000	4,594	28.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		96.00000	0,089	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,596.00000	2,650	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		338.00000	0,316	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		838.00000	0,877	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		761.00000	0,717	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		261.00000	0,278	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,546.00000	1,491	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		46.00000	0,052	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,510.00000	2,450	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,011	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,503.00000	3,442	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,651.00000	8,712	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		9.00000	0,007	30.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,659.00000	6,718	30.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		33.00000	0,030	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,683.00000	4,741	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		88.00000	0,082	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	14/06/2010	Foreign Exchange Future	13.55	Put		2,738.00000	2,793	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		303.00000	0,283	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		953.00000	0,994	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		673.00000	0,631	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		323.00000	0,342	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,411.00000	1,356	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		61.00000	0,067	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,362.00000	2,301	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,012	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,354.00000	3,293	23.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,551.00000	8,612	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		10.00000	0,008	30.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,560.00000	6,619	30.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		34.00000	0,032	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,584.00000	4,643	29.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		93.00000	0,087	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,643.00000	2,698	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		326.00000	0,305	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		876.00000	0,916	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		731.00000	0,688	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		281.00000	0,299	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,501.00000	1,445	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		51.00000	0,056	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,460.00000	2,400	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,011	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,453.00000	3,393	23.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,004	23.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,601.00000	8,662	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		9.00000	0,008	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,609.00000	6,669	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		34.00000	0,031	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,634.00000	4,692	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		91.00000	0,084	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,691.00000	2,745	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		314.00000	0,294	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		914.00000	0,955	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		702.00000	0,659	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		302.00000	0,320	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,456.00000	1,400	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		56.00000	0,061	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,411.00000	2,351	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		11.00000	0,012	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,403.00000	3,343	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,004	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,951.00000	9,012	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		6.00000	0,005	29.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,956.00000	7,016	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		28.00000	0,026	29.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,978.00000	5,037	29.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		75.00000	0,070	25.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,025.00000	3,081	25.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		245.00000	0,229	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,195.00000	1,240	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		519.00000	0,484	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		469.00000	0,495	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,153.00000	1,101	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		103.00000	0,112	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,066.00000	2,007	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	0,018	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,056.00000	2,995	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,006	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,901.00000	8,962	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		6.00000	0,006	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,906.00000	6,967	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		29.00000	0,027	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,929.00000	4,988	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		77.00000	0,072	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,977.00000	3,033	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		254.00000	0,237	20.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,154.00000	1,198	20.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		542.00000	0,503	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		442.00000	0,464	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,195.00000	1,140	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		95.00000	0,101	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,115.00000	2,055	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		15.00000	0,016	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,105.00000	3,045	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,006	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,001.00000	9,062	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		6.00000	0,005	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,006.00000	7,066	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		27.00000	0,025	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,027.00000	5,086	29.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		73.00000	0,068	25.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,073.00000	3,129	25.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		496.00000	0,465	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		496.00000	0,526	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,112.00000	1,062	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		112.00000	0,123	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,016.00000	1,959	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		16.00000	0,020	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,006.00000	2,945	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	28.87	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	19.95	Put		9,051.00000	9,112	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		5.00000	0,005	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,055.00000	7,116	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		27.00000	0,025	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,077.00000	5,136	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		72.00000	0,067	25.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,122.00000	3,178	25.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		229.00000	0,214	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,279.00000	1,325	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		477.00000	0,447	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		527.00000	0,558	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,073.00000	1,024	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		123.00000	0,135	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,968.00000	1,911	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		18.00000	0,022	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,956.00000	2,896	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,007	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,851.00000	8,912	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		7.00000	0,006	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,857.00000	6,917	30.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		29.00000	0,027	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,879.00000	4,938	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		79.00000	0,074	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,929.00000	2,985	25.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		263.00000	0,245	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,113.00000	1,156	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		567.00000	0,527	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		417.00000	0,438	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,237.00000	1,183	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		87.00000	0,094	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,164.00000	2,104	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		14.00000	0,015	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,155.00000	3,094	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,101.00000	9,162	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		5.00000	0,004	29.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,105.00000	7,165	29.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		26.00000	0,024	29.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,126.00000	5,185	29.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		70.00000	0,065	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,170.00000	3,226	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		459.00000	0,430	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		559.00000	0,591	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,035.00000	0,987	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		135.00000	0,148	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,920.00000	1,863	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,024	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,907.00000	2,846	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,007	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	0,000	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,251.00000	9,311	28.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		4.00000	0,004	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,254.00000	7,315	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		24.00000	0,022	30.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,274.00000	5,333	30.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		65.00000	0,061	26.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,315.00000	3,372	26.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		201.00000	0,188	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,451.00000	1,499	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		409.00000	0,382	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		659.00000	0,693	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		926.00000	0,879	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		176.00000	0,190	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,778.00000	1,721	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		28.00000	0,032	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,758.00000	2,697	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,008	20.51	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.01810	11.08120		17.25	0.00	0	15.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		457.00000	0,432	18.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,041.00000	1,079	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.19340	11.25920		17.56	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		49.00000	0,043	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,990.00000	9,050	31.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		89.00000	0,079	29.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,030.00000	7,086	29.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		142.00000	0,128	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,083.00000	5,135	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		251.00000	0,227	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,192.00000	3,234	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		522.00000	0,477	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,463.00000	1,484	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		817.00000	0,755	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		758.00000	0,762	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,345.00000	1,272	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		286.00000	0,279	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,151.00000	2,081	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		92.00000	0,088	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,084.00000	3,017	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		25.00000	0,024	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		556.00000	0,508	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,347.00000	1,365	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		48.00000	0,042	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,039.00000	9,099	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		88.00000	0,078	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,079.00000	7,135	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		141.00000	0,127	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,132.00000	5,184	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		247.00000	0,223	23.91	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	13/12/2010	Foreign Exchange Future	14.25	Put		3,238.00000	3,280	23.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		511.00000	0,467	19.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,502.00000	1,524	19.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		797.00000	0,737	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		788.00000	0,794	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,309.00000	1,240	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		300.00000	0,297	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,107.00000	2,037	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		98.00000	0,094	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,034.00000	2,969	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		25.00000	0,026	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		36.00000	0,031	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,727.00000	9,788	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		76.00000	0,067	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,767.00000	7,824	30.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		119.00000	0,107	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,810.00000	5,864	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		200.00000	0,181	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,891.00000	3,938	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		389.00000	0,354	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,080.00000	2,111	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		580.00000	0,531	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,271.00000	1,288	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		926.00000	0,861	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		617.00000	0,618	17.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,530.00000	1,458	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		221.00000	0,215	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,376.00000	2,308	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		67.00000	0,065	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		38.00000	0,033	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,629.00000	9,690	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		77.00000	0,069	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,668.00000	7,726	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		122.00000	0,110	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,713.00000	5,767	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		206.00000	0,186	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,797.00000	3,843	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		404.00000	0,367	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,995.00000	2,024	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		606.00000	0,556	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,197.00000	1,213	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		973.00000	0,908	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		564.00000	0,565	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,608.00000	1,536	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		199.00000	0,193	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,468.00000	2,400	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		59.00000	0,057	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		53.00000	0,046	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,794.00000	8,853	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		93.00000	0,083	29.70	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	18.00	Put		6,834.00000	6,890	29.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		150.00000	0,135	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,891.00000	4,942	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		268.00000	0,242	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,009.00000	3,049	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		568.00000	0,520	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,309.00000	1,327	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		903.00000	0,839	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		644.00000	0,646	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,492.00000	1,420	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		233.00000	0,227	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,331.00000	2,262	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		72.00000	0,069	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,281.00000	3,215	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		22.00000	0,022	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		51.00000	0,044	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,892.00000	8,951	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		91.00000	0,081	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,932.00000	6,988	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		146.00000	0,132	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,987.00000	5,039	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		259.00000	0,234	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,100.00000	3,141	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		544.00000	0,498	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,385.00000	1,405	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	13/12/2010	Foreign Exchange Future	11.10	Call		859.00000	0,796	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		700.00000	0,703	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,418.00000	1,345	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		259.00000	0,252	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,240.00000	2,171	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		81.00000	0,078	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,182.00000	3,116	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		23.00000	0,023	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		45.00000	0,039	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,186.00000	9,246	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		85.00000	0,076	30.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,226.00000	7,283	30.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		135.00000	0,122	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,276.00000	5,329	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		236.00000	0,213	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,377.00000	3,420	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		481.00000	0,438	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,622.00000	1,645	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		743.00000	0,685	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		884.00000	0,892	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,217.00000	1,148	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		358.00000	0,355	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,977.00000	1,907	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		118.00000	0,114	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,891.00000	2,825	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		32.00000	0,032	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		43.00000	0,037	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,334.00000	9,394	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		82.00000	0,073	30.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,373.00000	7,430	30.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		131.00000	0,118	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,422.00000	5,475	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		225.00000	0,203	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,516.00000	3,560	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		453.00000	0,412	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,744.00000	1,769	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		694.00000	0,638	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		985.00000	0,995	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,130.00000	1,062	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		421.00000	0,419	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,851.00000	1,779	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		142.00000	0,136	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,748.00000	2,682	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		39.00000	0,039	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		56.00000	0,049	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,647.00000	8,706	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		96.00000	0,086	29.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,687.00000	6,743	29.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		156.00000	0,141	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,747.00000	4,798	26.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		282.00000	0,255	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,873.00000	2,912	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,429.00000	3,363	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		20.00000	0,020	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		55.00000	0,048	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,696.00000	8,755	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		95.00000	0,085	29.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,736.00000	6,792	29.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		154.00000	0,139	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,795.00000	4,846	26.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		277.00000	0,251	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,918.00000	2,958	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		593.00000	0,543	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,234.00000	1,250	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		949.00000	0,884	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		590.00000	0,591	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,569.00000	1,497	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		210.00000	0,204	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,422.00000	2,354	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		63.00000	0,061	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,380.00000	3,313	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		21.00000	0,020	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		54.00000	0,047	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,745.00000	8,804	31.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		94.00000	0,084	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,785.00000	6,841	29.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		152.00000	0,137	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,843.00000	4,894	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		272.00000	0,246	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,963.00000	3,003	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,330.00000	3,264	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		21.00000	0,021	18.91	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.90700	253.95700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			335.56700	335.98300			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.09000	300.43300			0.00	0	1,079.00
ALBI	On	06/05/2010	Index Future			305.57000	305.92100			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			315.28100	315.67000			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.70760	6.69880		16.53	0.00	0	12,735.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,101.00000	8,092	47.34	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	41.93	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,101.00000	6,092	41.93	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.05	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,101.00000	4,092	33.05	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	0,002	25.10	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,103.00000	2,094	25.10	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		906.00000	0,915	18.69	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		7.00000	0,007	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,899.00000	1,908	26.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,899.00000	2,908	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,899.00000	3,908	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,201.00000	8,192	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,201.00000	6,192	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,201.00000	4,192	33.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	0,001	25.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,202.00000	2,193	25.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		811.00000	0,819	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		12.00000	0,011	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,799.00000	1,808	25.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,799.00000	2,808	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,799.00000	3,808	35.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	35.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,251.00000	8,242	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	42.35	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	12.95	Put		6,251.00000	6,242	42.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,251.00000	4,242	33.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	0,001	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,252.00000	2,243	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		764.00000	0,772	18.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		15.00000	0,014	18.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,749.00000	1,758	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,749.00000	2,758	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,749.00000	3,758	34.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	34.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,151.00000	8,142	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	42.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,151.00000	6,142	42.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,151.00000	4,142	33.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	0,002	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,153.00000	2,144	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		858.00000	0,867	18.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		9.00000	0,009	18.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,849.00000	1,858	26.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,849.00000	2,858	23.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,849.00000	3,858	36.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	36.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,051.00000	8,042	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	41.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,051.00000	6,042	41.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,051.00000	4,042	32.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	0,002	24.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,053.00000	2,044	24.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		955.00000	0,963	18.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		6.00000	0,005	18.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,949.00000	1,958	26.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,949.00000	2,958	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,949.00000	3,958	37.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	37.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,751.00000	7,742	46.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,751.00000	5,742	40.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,751.00000	3,742	31.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		3.00000	0,003	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,754.00000	1,745	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,251.00000	1,260	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	21.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,249.00000	2,258	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,249.00000	3,258	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,249.00000	4,258	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,951.00000	7,942	47.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,951.00000	5,942	41.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,951.00000	3,942	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		2.00000	0,002	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,953.00000	1,944	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,053.00000	1,062	19.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,004	19.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,049.00000	2,058	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,049.00000	3,058	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	24.08	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		4,049.00000	4,058	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		8,001.00000	7,992	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		6,001.00000	5,992	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		4,001.00000	3,992	32.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		2.00000	0,002	24.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		2,003.00000	1,994	24.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,003.00000	1,012	18.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,004	18.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		1,999.00000	2,008	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		2,999.00000	3,008	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		3,999.00000	4,008	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,901.00000	7,892	47.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,901.00000	5,892	41.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,901.00000	3,892	32.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		3.00000	0,003	24.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,904.00000	1,895	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,102.00000	1,111	19.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,003	19.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,099.00000	2,108	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,099.00000	3,108	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,099.00000	4,108	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,851.00000	7,842	46.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	40.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,851.00000	5,842	40.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,851.00000	3,842	32.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		3.00000	0,003	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,854.00000	1,845	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,152.00000	1,161	20.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,003	20.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,149.00000	2,158	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,149.00000	3,158	25.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,149.00000	4,158	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	38.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,801.00000	7,792	46.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,801.00000	5,792	40.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,801.00000	3,792	31.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		3.00000	0,003	23.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,804.00000	1,795	23.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,201.00000	1,210	20.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	20.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,199.00000	2,208	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,199.00000	3,208	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,199.00000	4,208	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	46.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,701.00000	7,692	46.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,701.00000	5,692	40.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,701.00000	3,692	31.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		4.00000	0,004	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,705.00000	1,696	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,301.00000	1,310	21.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	21.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,299.00000	2,308	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,299.00000	3,308	27.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	27.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,299.00000	4,308	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		627.00000	0,635	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		28.00000	0,027	17.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		718.00000	0,726	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		19.00000	0,018	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		672.00000	0,680	18.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		23.00000	0,022	18.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		108.00000	0,109	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		359.00000	0,351	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		137.00000	0,138	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		288.00000	0,280	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		173.00000	0,175	16.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		224.00000	0,217	16.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		279.00000	0,283	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		130.00000	0,125	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		345.00000	0,351	17.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		96.00000	0,093	17.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		419.00000	0,425	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		70.00000	0,067	17.37	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		498.00000	0,505	17.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		49.00000	0,047	17.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		583.00000	0,591	17.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		34.00000	0,033	17.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		540.00000	0,547	17.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		41.00000	0,039	17.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		75.00000	0,075	18.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		476.00000	0,467	18.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		95.00000	0,096	17.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		396.00000	0,388	17.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		121.00000	0,123	17.35	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		322.00000	0,315	17.35	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		154.00000	0,156	16.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		255.00000	0,248	16.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		193.00000	0,196	16.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		194.00000	0,188	16.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		248.00000	0,252	16.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		149.00000	0,144	16.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		311.00000	0,316	17.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		112.00000	0,108	17.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		381.00000	0,387	17.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		82.00000	0,079	17.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		458.00000	0,464	17.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Put		59.00000	0,056	17.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		220.00000	0,223	16.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		171.00000	0,165	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,401.00000	8,392	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,401.00000	6,392	42.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,401.00000	4,392	34.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,001	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,402.00000	2,393	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,600.00000	1,608	23.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,599.00000	2,608	24.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,599.00000	3,608	32.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,351.00000	8,342	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,351.00000	6,342	42.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,351.00000	4,342	34.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,001	26.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,352.00000	2,343	26.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		84.00000	0,085	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		435.00000	0,427	17.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,650.00000	1,658	24.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	24.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,649.00000	2,658	24.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,649.00000	3,658	33.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	33.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,301.00000	8,292	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,301.00000	6,292	42.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,301.00000	4,292	33.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	0,001	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,302.00000	2,293	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,699.00000	1,708	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,699.00000	2,708	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,699.00000	3,708	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,451.00000	8,442	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,451.00000	6,442	42.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,451.00000	4,442	34.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,001	26.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,452.00000	2,443	26.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		66.00000	0,067	18.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		517.00000	0,509	18.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,550.00000	1,559	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,549.00000	2,558	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,549.00000	3,558	31.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	31.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,551.00000	8,542	47.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,551.00000	6,542	43.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,551.00000	4,542	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,001	26.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,552.00000	2,543	26.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		52.00000	0,052	18.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		603.00000	0,594	18.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,450.00000	1,459	22.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	22.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,449.00000	2,458	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.54	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	15/03/2010	Foreign Exchange Future	3.25	Call		3,449.00000	3,458	30.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	30.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.75530	6.74680		16.96	0.00	0	409.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,853.00000	7,845	34.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	30.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,854.00000	5,846	30.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	0,003	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,856.00000	3,848	26.77	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		1,891.00000	1,883	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		374.00000	0,379	16.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		227.00000	0,224	16.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,158.00000	1,167	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		11.00000	0,012	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,149.00000	2,157	23.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	23.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,147.00000	3,155	27.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,147.00000	4,155	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,803.00000	7,795	34.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,804.00000	5,796	30.58	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	10.55	Call		3.00000	0,003	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,806.00000	3,798	26.73	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		1,843.00000	1,835	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		401.00000	0,406	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		204.00000	0,201	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,207.00000	1,216	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		10.00000	0,011	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,198.00000	2,207	23.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	23.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,197.00000	3,205	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,197.00000	4,205	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,753.00000	7,745	34.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,754.00000	5,746	30.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,756.00000	3,748	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		41.00000	0,042	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,794.00000	1,787	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		430.00000	0,435	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		183.00000	0,180	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,256.00000	1,265	17.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		9.00000	0,010	17.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,248.00000	2,257	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,247.00000	3,255	26.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,247.00000	4,255	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		324.00000	0,328	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		277.00000	0,273	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,103.00000	8,095	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,103.00000	6,095	31.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	27.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,105.00000	4,097	27.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		30.00000	0,030	25.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,133.00000	2,125	25.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		264.00000	0,267	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		367.00000	0,362	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		921.00000	0,929	15.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		24.00000	0,024	15.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,900.00000	1,908	21.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	21.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,897.00000	2,906	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	27.76	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		3,897.00000	3,905	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,003.00000	7,995	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,004.00000	5,996	30.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,005.00000	3,997	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		34.00000	0,034	25.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,037.00000	2,029	25.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		301.00000	0,305	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		304.00000	0,300	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,012.00000	1,021	15.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		15.00000	0,016	15.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		1,999.00000	2,008	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,003	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		2,997.00000	3,006	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,997.00000	4,005	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,153.00000	8,145	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	31.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,153.00000	6,145	31.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	27.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,155.00000	4,147	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		28.00000	0,028	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,181.00000	2,173	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		247.00000	0,250	17.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		400.00000	0,395	17.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		876.00000	0,884	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		29.00000	0,029	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,850.00000	1,859	21.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,004	21.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,847.00000	2,856	27.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	27.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,847.00000	3,855	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,053.00000	8,045	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,053.00000	6,045	31.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	26.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,055.00000	4,047	26.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		32.00000	0,032	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,085.00000	2,077	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		282.00000	0,285	17.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		335.00000	0,330	17.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		966.00000	0,974	15.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	0,019	15.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,950.00000	1,958	22.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	22.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,947.00000	2,956	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,947.00000	3,955	22.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,903.00000	7,895	34.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	30.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,904.00000	5,896	30.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	26.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,905.00000	3,897	26.81	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		1,940.00000	1,932	24.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		349.00000	0,353	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		252.00000	0,248	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,110.00000	1,118	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		13.00000	0,013	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,099.00000	2,107	23.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	23.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,097.00000	3,105	27.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,097.00000	4,105	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,403.00000	8,395	34.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	31.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,403.00000	6,395	31.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		2.00000	0,002	27.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,405.00000	4,397	27.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		19.00000	0,020	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,422.00000	2,415	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		178.00000	0,180	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		581.00000	0,575	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		668.00000	0,675	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		71.00000	0,070	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,602.00000	1,610	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		5.00000	0,005	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,597.00000	2,606	26.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,001	26.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,597.00000	3,605	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,353.00000	8,345	34.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	31.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,353.00000	6,345	31.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	27.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,355.00000	4,347	27.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		21.00000	0,021	25.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,374.00000	2,366	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		190.00000	0,192	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		543.00000	0,537	18.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		708.00000	0,715	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		61.00000	0,060	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,652.00000	1,660	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		5.00000	0,005	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,647.00000	2,656	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,001	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,647.00000	3,655	24.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,253.00000	8,245	34.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	31.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,253.00000	6,245	31.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		2.00000	0,002	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,255.00000	4,247	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		24.00000	0,024	25.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,277.00000	2,269	25.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		216.00000	0,219	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		469.00000	0,464	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		790.00000	0,798	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		43.00000	0,043	15.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,751.00000	1,759	20.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		4.00000	0,004	20.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,747.00000	2,756	26.89	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	4.00	Put		0.00000	0,001	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,747.00000	3,755	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,203.00000	8,195	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,203.00000	6,195	31.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	27.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,205.00000	4,197	27.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		26.00000	0,026	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,229.00000	2,221	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		231.00000	0,234	17.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		434.00000	0,429	17.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		832.00000	0,840	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		35.00000	0,035	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,800.00000	1,809	21.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,004	21.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,797.00000	2,806	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,797.00000	3,805	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,453.00000	8,445	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,453.00000	6,445	31.87	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	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,454.00000	4,446	27.81	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		2,471.00000	2,463	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		167.00000	0,169	18.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		620.00000	0,614	18.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		630.00000	0,637	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		83.00000	0,082	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,552.00000	1,561	19.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		5.00000	0,006	19.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,548.00000	2,556	25.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	25.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,547.00000	3,555	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,303.00000	8,295	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,303.00000	6,295	31.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,305.00000	4,297	27.50	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		2,325.00000	2,317	25.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		203.00000	0,205	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		506.00000	0,500	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		748.00000	0,756	15.83	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		51.00000	0,051	15.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,701.00000	1,710	20.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,005	20.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,697.00000	2,706	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,697.00000	3,705	24.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,503.00000	8,495	34.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,503.00000	6,495	31.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,504.00000	4,496	27.91	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		2,520.00000	2,512	25.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		157.00000	0,158	19.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		660.00000	0,653	19.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		593.00000	0,600	16.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		96.00000	0,095	16.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,503.00000	1,511	18.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		6.00000	0,006	18.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,498.00000	2,506	25.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,497.00000	3,505	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/09/2010	Foreign Exchange Future			6.79760	6.78900		17.16	407,856.00	60	60.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Call		342.00000	0,345	17.53	0.00	0	0.00
AU\$ / R	On 13/09/2010	Foreign Exchange Future	6.91	Put		460.00000	0,454	17.53	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.90400	130.97800			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.29400	133.37100			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			301.73500	302.08500		5.37	0.00	0	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		10,870.00000	0,943	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		30,020.00000	3,208	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			307.24500	307.60300		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		38,240.00000	3,651	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		60,210.00000	6,206	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			312.96700	313.33100		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		52,224.00000	5,045	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		74,914.00000	7,678	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			362.59000	362.63400			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			290.98700	291.29900			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.30100	296.61900			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.65600	7.64100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		109.00000	0,099	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		323.00000	0,336	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.48300	8.46300		5.25	0.00	0	6,893.00
R157	On	04/02/2010	Bond Future	7.75	Call		22.00000	0,018	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,645.00000	3,741	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.55900	8.53800		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,402.00000	1,347	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,584.00000	1,629	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.60800	8.58600		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,336.00000	2,275	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,591.00000	1,630	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.10000	9.08000		11.50	0.00	0	18,509.00
R186	On	04/02/2010	Bond Future	8.25	Call		24.00000	0,019	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,181.00000	8,363	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.15000	9.12900		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		2,522.00000	2,423	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,718.00000	3,812	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.18700	9.16600		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,410.00000	4,296	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,650.00000	3,727	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.54900	8.53000		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		1.00000	0,001	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,158.00000	4,233	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.62300	8.60200		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		959.00000	0,919	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,343.00000	1,382	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.67100	8.64800		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,197.00000	2,141	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		947.00000	0,973	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.14100	9.12200		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		7.00000	0,005	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,991.00000	5,088	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.21800	9.19800		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,244.00000	1,195	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,259.00000	2,311	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.27600	9.25400		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,234.00000	2,174	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,254.00000	2,303	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			9.12700	9.10700		8.50	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		8.00000	0,006	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,402.00000	5,515	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		660.00000	0,601	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,276.00000	1,332	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		63.00000	0,051	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,629.00000	3,732	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.19600	9.17600		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,409.00000	1,355	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,402.00000	2,460	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.24900	9.22800		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,567.00000	2,501	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,447.00000	2,496	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.60600	8.58600		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		1.00000	0,001	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,562.00000	3,626	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.70100	8.68000		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,084.00000	1,046	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		873.00000	0,898	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.76900	8.74600		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,663.00000	1,621	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		944.00000	0,968	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.21600	9.19600		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		7.00000	0,005	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		5,814.00000	5,930	9.22	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.28400	9.26300		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,927.00000	1,858	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,002.00000	2,054	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.33700	9.31600		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,191.00000	3,116	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,157.00000	2,201	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.20400	9.18400		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		48.00000	0,039	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,361.00000	4,474	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.26300	9.24300		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,003.00000	1,933	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,961.00000	2,011	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.30900	9.28800		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,368.00000	3,289	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,128.00000	2,173	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.82300	8.80300		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		11,718.00000	11,877	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,630.00000	8,471	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		5.00000	0,005	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.85500	8.83400		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,414.00000	1,347	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,142.00000	4,241	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			8.87500	8.85500		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,033.00000	2,949	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,869.00000	3,943	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			297.99600	298.33900			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.43700	303.78800			0.00	0	0.00
Total for Derivatives :										266,756,972.20	57,252	291,329.00

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			7.60500	7.59000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.45000	8.43000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.08000	9.06000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.52500	8.50500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.11000	9.09000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.10000	9.08000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.57500	8.55500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.19000	9.17000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.18500	9.16000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.81500	8.79500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							266,756,972.20	57,252	291,329.00