



Daily MTM Report

Daily summary for: 30/11/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/12/2009 Foreign Exchange Future			7.41210	7.48910		20.07	230,686,788.30	31,123	288,864.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,861.00000	8,938	62.09	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	58.40	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,861.00000	6,938	58.40	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,411.00000	8,488	62.09	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,589.00000	3,512	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,611.00000	8,688	62.09	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	57.52	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,611.00000	6,688	57.52	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		410.00000	0,340	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		21.00000	0,028	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,389.00000	1,312	26.30	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	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,389.00000	2,312	28.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,389.00000	3,312	36.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,361.00000	8,438	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	56.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,361.00000	6,438	56.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,639.00000	3,562	31.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,511.00000	8,588	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,489.00000	3,412	34.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,811.00000	8,888	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	58.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,811.00000	6,888	58.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,011.00000	9,088	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	58.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,011.00000	7,088	58.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		115.00000	0,083	20.92	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		126.00000	0,171	20.92	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Call		990.00000	0,913	27.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	27.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,989.00000	1,912	23.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,989.00000	2,912	40.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,961.00000	9,038	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,911.00000	8,988	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	58.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,911.00000	6,988	58.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,711.00000	8,788	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	57.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,711.00000	6,788	57.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,289.00000	1,212	26.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,289.00000	2,212	26.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,289.00000	3,212	38.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	38.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,761.00000	8,838	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	58.05	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	14/12/2009	Foreign Exchange Future	14.25	Put		6,761.00000	6,838	58.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,661.00000	8,738	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	57.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,661.00000	6,738	57.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		366.00000	0,298	22.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		27.00000	0,036	22.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,339.00000	1,262	26.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,339.00000	2,262	27.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,339.00000	3,262	37.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	37.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,561.00000	8,638	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	50.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,561.00000	4,638	50.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,461.00000	8,538	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	57.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,461.00000	6,538	57.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	58.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,961.00000	7,038	58.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	48.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,961.00000	4,038	48.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,539.00000	1,462	25.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,539.00000	2,462	31.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,539.00000	3,462	33.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	59.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,061.00000	7,138	59.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		455.00000	0,383	22.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		16.00000	0,021	22.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,439.00000	1,362	26.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,439.00000	3,362	35.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	60.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,411.00000	7,488	60.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,089.00000	1,013	27.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,001	27.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,089.00000	2,012	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,089.00000	3,012	42.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	42.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	59.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,261.00000	7,338	59.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,239.00000	1,162	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,239.00000	2,162	25.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,239.00000	3,162	39.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	39.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	59.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,311.00000	7,388	59.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,189.00000	2,112	24.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,189.00000	3,112	40.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	60.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,361.00000	7,438	60.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,139.00000	1,062	27.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,139.00000	2,062	23.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,139.00000	3,062	41.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	41.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	60.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,461.00000	7,538	60.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		143.00000	0,101	20.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		104.00000	0,139	20.50	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,039.00000	0,963	27.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,001	27.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		2,039.00000	1,962	22.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,039.00000	2,962	41.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	41.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	61.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,611.00000	7,688	61.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		890.00000	0,814	26.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		1.00000	0,002	26.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,889.00000	1,812	23.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	23.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,889.00000	2,812	38.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	38.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		841.00000	0,764	25.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,002	25.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,839.00000	1,762	23.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,839.00000	2,762	37.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,911.00000	7,988	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,589.00000	1,512	25.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,589.00000	2,512	32.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	61.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,861.00000	7,938	61.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,639.00000	1,562	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,639.00000	2,562	33.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	61.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,761.00000	7,838	61.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		742.00000	0,666	25.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		3.00000	0,004	25.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,739.00000	1,662	24.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,739.00000	2,662	35.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	61.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,661.00000	7,738	61.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	59.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,111.00000	7,188	59.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,689.00000	1,612	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		501.00000	0,428	23.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		12.00000	0,016	23.18	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,489.00000	1,412	25.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,489.00000	2,412	30.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		207.00000	0,152	20.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		68.00000	0,090	20.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	61.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,811.00000	7,888	61.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		35.00000	0,023	23.46	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		346.00000	0,411	23.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,189.00000	1,112	27.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,689.00000	2,612	34.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,189.00000	4,112	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,061.00000	8,138	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		940.00000	0,863	26.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	26.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,439.00000	2,362	29.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,939.00000	3,862	25.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		693.00000	0,617	24.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		4.00000	0,005	24.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,761.00000	2,838	41.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		548.00000	0,474	23.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		9.00000	0,012	23.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		644.00000	0,569	24.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		5.00000	0,007	24.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		596.00000	0,521	23.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		7.00000	0,009	23.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		244.00000	0,184	20.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		55.00000	0,072	20.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	45.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,361.00000	3,438	45.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		95.00000	0,068	21.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		156.00000	0,206	21.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		323.00000	0,257	21.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		34.00000	0,045	21.63	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	53.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,561.00000	5,638	53.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	52.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,161.00000	5,238	52.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		282.00000	0,219	21.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		43.00000	0,057	21.24	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		174.00000	0,122	20.07	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		85.00000	0,110	20.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	54.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,861.00000	5,938	54.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		43.00000	0,029	23.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		304.00000	0,367	23.04	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	55.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,961.00000	6,038	55.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		28.00000	0,019	23.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		389.00000	0,457	23.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	57.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,561.00000	6,638	57.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2.00000	0,002	28.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		963.00000	1,040	28.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		8.00000	0,005	26.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		669.00000	0,743	26.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	57.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,511.00000	6,588	57.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	55.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,161.00000	6,238	55.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	51.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,961.00000	5,038	51.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	56.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,311.00000	6,388	56.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	56.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,411.00000	6,488	56.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	56.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,261.00000	6,338	56.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	52.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,061.00000	5,138	52.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	50.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,461.00000	4,538	50.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	47.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,861.00000	3,938	47.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	44.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,261.00000	3,338	44.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	41.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,661.00000	2,738	41.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,061.00000	2,138	37.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,461.00000	1,538	33.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4.00000	0,002	28.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		865.00000	0,940	28.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		15.00000	0,010	25.16	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		526.00000	0,598	25.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		79.00000	0,055	21.77	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		190.00000	0,243	21.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	49.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,361.00000	4,438	49.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	47.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,761.00000	3,838	47.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	43.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,161.00000	3,238	43.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,561.00000	2,638	40.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,961.00000	2,038	37.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,362.00000	1,438	32.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		5.00000	0,004	27.28	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		766.00000	0,842	27.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		64.00000	0,045	22.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		225.00000	0,283	22.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4.00000	0,003	27.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		815.00000	0,891	27.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		53.00000	0,036	22.62	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		264.00000	0,324	22.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	54.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,761.00000	5,838	54.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	50.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,661.00000	4,738	50.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	48.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,061.00000	4,138	48.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,461.00000	3,538	45.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	42.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,861.00000	2,938	42.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,261.00000	2,338	38.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	34.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,661.00000	1,738	34.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2.00000	0,001	29.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,063.00000	1,139	29.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		19.00000	0,012	24.74	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		480.00000	0,550	24.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		23.00000	0,015	24.31	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		434.00000	0,503	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	53.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,361.00000	5,438	53.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	51.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,761.00000	4,838	51.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	48.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,161.00000	4,238	48.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	46.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,561.00000	3,638	46.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,961.00000	3,038	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	39.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,361.00000	2,438	39.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,761.00000	1,838	35.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	30.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,162.00000	1,239	30.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		12.00000	0,008	25.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		573.00000	0,646	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
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		10.00000	0,007	26.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		621.00000	0,695	26.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		7.00000	0,004	26.85	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		718.00000	0,792	26.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	55.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,061.00000	6,138	55.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	53.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,461.00000	5,538	53.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	51.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,861.00000	4,938	51.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	49.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,261.00000	4,338	49.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,661.00000	3,738	46.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	40.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,461.00000	2,538	40.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,861.00000	1,938	36.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	31.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,262.00000	1,339	31.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	55.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,911.00000	5,988	55.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	50.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,711.00000	4,788	50.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	45.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,511.00000	3,588	45.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	39.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,311.00000	2,388	39.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	35.33	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,711.00000	1,788	35.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	30.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,112.00000	1,189	30.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	55.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,011.00000	6,088	55.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	53.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,411.00000	5,488	53.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	49.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,211.00000	4,288	49.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	43.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,011.00000	3,088	43.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	36.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,811.00000	1,888	36.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	31.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,212.00000	1,289	31.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	56.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,211.00000	6,288	56.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	51.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,011.00000	5,088	51.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	47.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,811.00000	3,888	47.56	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	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	40.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,611.00000	2,688	40.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	37.58	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,011.00000	2,088	37.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,000	32.79	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,412.00000	1,488	32.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	55.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,111.00000	6,188	55.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	49.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,311.00000	4,388	49.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	43.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,111.00000	3,188	43.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	37.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,911.00000	1,988	37.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,000	31.94	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,312.00000	1,388	31.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	52.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,111.00000	5,188	52.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	48.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,911.00000	3,988	48.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	41.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,711.00000	2,788	41.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,111.00000	2,188	38.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	33.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,511.00000	1,588	33.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3.00000	0,002	28.55	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		914.00000	0,990	28.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,811.00000	5,888	54.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	50.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,611.00000	4,688	50.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	45.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,411.00000	3,488	45.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,211.00000	2,288	38.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,611.00000	1,688	34.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2.00000	0,001	29.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,013.00000	1,089	29.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	54.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,611.00000	5,688	54.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	52.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,211.00000	5,288	52.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	51.24	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,811.00000	4,888	51.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	49.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,411.00000	4,488	49.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,611.00000	3,688	46.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	44.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,211.00000	3,288	44.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	42.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,811.00000	2,888	42.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	39.80	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,411.00000	2,488	39.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	54.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,711.00000	5,788	54.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	52.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,311.00000	5,388	52.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	51.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,911.00000	4,988	51.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,511.00000	4,588	50.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	48.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,111.00000	4,188	48.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,711.00000	3,788	47.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	44.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,311.00000	3,388	44.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	42.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,911.00000	2,988	42.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,511.00000	2,588	40.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	53.68	0.00	0	9,452.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		5,511.00000	5,588	53.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	43.40	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,061.00000	3,138	43.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	48.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,011.00000	4,088	48.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,961.00000	8,038	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,039.00000	3,962	23.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,011.00000	8,088	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,989.00000	3,912	24.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,939.00000	1,862	23.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,939.00000	2,862	39.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	39.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,211.00000	8,288	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		791.00000	0,715	25.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		2.00000	0,003	25.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,789.00000	1,712	24.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,789.00000	2,712	36.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	36.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,789.00000	3,712	28.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,111.00000	8,188	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,889.00000	3,812	26.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,161.00000	8,238	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	38.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,161.00000	2,238	38.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,839.00000	3,762	27.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,261.00000	8,338	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,739.00000	3,662	29.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,311.00000	8,388	62.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,689.00000	3,612	30.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,139.00000	4,062	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,089.00000	4,012	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.54390	7.62540		19.92	8,283,202.20	1,098	33,351.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,875.00000	8,956	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,875.00000	6,956	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,625.00000	8,706	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,625.00000	6,706	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		149.00000	0,134	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		774.00000	0,840	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		531.00000	0,480	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		156.00000	0,186	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,386.00000	1,308	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		11.00000	0,014	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,377.00000	2,295	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,001	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,375.00000	3,294	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,375.00000	8,456	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		710.00000	0,649	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		85.00000	0,105	19.45	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,632.00000	1,552	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	0,008	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,626.00000	2,545	27.99	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	5.00	Put		1.00000	0,001	27.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,625.00000	3,544	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,425.00000	8,506	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,425.00000	6,506	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,575.00000	3,494	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,525.00000	8,606	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,002	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,527.00000	4,608	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		599.00000	0,544	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		124.00000	0,150	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,484.00000	1,405	21.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		9.00000	0,011	21.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,475.00000	3,394	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,825.00000	8,906	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,825.00000	6,906	35.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,025.00000	9,106	38.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,025.00000	7,106	36.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		94.00000	0,085	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,119.00000	1,191	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,978.00000	1,897	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,976.00000	2,894	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,975.00000	9,056	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,975.00000	7,056	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,925.00000	9,006	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,925.00000	7,006	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,725.00000	8,806	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,725.00000	6,806	35.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,775.00000	8,856	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,775.00000	6,856	35.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,675.00000	8,756	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,675.00000	6,756	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,338.00000	1,259	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		13.00000	0,015	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,327.00000	2,245	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		2.00000	0,001	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,325.00000	3,244	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,575.00000	8,656	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,575.00000	6,656	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,475.00000	8,556	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,475.00000	6,556	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,976.00000	5,057	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,525.00000	3,444	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		158.00000	0,142	22.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		733.00000	0,798	22.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		564.00000	0,511	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		139.00000	0,167	19.62	0.00	0	5,110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,435.00000	1,356	20.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		10.00000	0,012	20.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,426.00000	2,345	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,425.00000	3,344	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		132.00000	0,119	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		857.00000	0,925	23.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		468.00000	0,421	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		193.00000	0,227	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,289.00000	1,211	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		14.00000	0,017	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,277.00000	2,196	25.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,002	25.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,276.00000	3,194	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,049.00000	0,976	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		24.00000	0,032	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,028.00000	1,947	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,003	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,026.00000	2,944	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		410.00000	0,367	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		235.00000	0,273	19.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,192.00000	1,116	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		17.00000	0,022	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,177.00000	2,096	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,176.00000	3,094	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		125.00000	0,113	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		900.00000	0,969	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		439.00000	0,393	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		214.00000	0,249	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,227.00000	2,146	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,226.00000	3,144	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,144.00000	1,068	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		19.00000	0,024	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,127.00000	2,046	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,126.00000	3,044	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,426.00000	5,507	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,097.00000	1,021	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		22.00000	0,027	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,078.00000	1,997	24.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,003	24.33	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	4.55	Call		3,076.00000	2,994	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,577.00000	4,658	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		89.00000	0,081	25.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,164.00000	1,237	25.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		294.00000	0,263	20.60	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		369.00000	0,419	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		959.00000	0,889	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		34.00000	0,045	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,928.00000	1,848	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,004	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,926.00000	2,844	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		276.00000	0,247	20.82	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		401.00000	0,453	20.82	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		915.00000	0,847	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		40.00000	0,053	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,879.00000	1,798	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,004	23.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,876.00000	2,794	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		62.00000	0,057	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,487.00000	1,563	26.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		672.00000	0,613	19.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		97.00000	0,119	19.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,582.00000	1,503	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		7.00000	0,009	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,576.00000	2,495	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		244.00000	0,218	21.27	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		469.00000	0,524	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		830.00000	0,765	19.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		55.00000	0,071	19.32	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,780.00000	1,699	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	0,005	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,776.00000	2,695	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		72.00000	0,066	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,347.00000	1,422	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		789.00000	0,725	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		64.00000	0,081	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,730.00000	1,650	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	0,006	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		749.00000	0,686	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		74.00000	0,092	19.41	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,681.00000	1,601	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,007	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,676.00000	2,595	28.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	28.32	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	13.10	Call		1.00000	0,001	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,476.00000	5,557	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,003	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,477.00000	4,559	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		635.00000	0,578	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		110.00000	0,134	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,533.00000	1,454	21.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	0,010	21.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,526.00000	2,445	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,003	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,378.00000	4,459	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		499.00000	0,450	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		174.00000	0,206	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,775.00000	7,856	37.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,241.00000	1,163	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		16.00000	0,019	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,726.00000	2,645	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,225.00000	4,144	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,025.00000	8,106	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	33.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,026.00000	5,107	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,004.00000	0,932	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		29.00000	0,038	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,476.00000	2,395	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,975.00000	3,894	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		384.00000	0,342	19.88	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		259.00000	0,298	19.88	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		56.00000	0,052	27.12	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,581.00000	1,658	27.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,002	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,627.00000	4,708	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		358.00000	0,319	19.92	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		283.00000	0,325	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		334.00000	0,299	20.15	0.00	0	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		309.00000	0,355	20.15	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		39.00000	0,037	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,964.00000	2,043	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		43.00000	0,040	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,868.00000	1,946	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		313.00000	0,281	20.37	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		338.00000	0,387	20.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		229.00000	0,205	21.50	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		504.00000	0,561	21.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,002	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,826.00000	4,908	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		190.00000	0,170	22.17	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		615.00000	0,676	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,076.00000	5,157	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		140.00000	0,126	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		815.00000	0,882	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,002	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,727.00000	4,808	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		36.00000	0,033	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,061.00000	2,139	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		215.00000	0,193	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		540.00000	0,599	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,002	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,777.00000	4,858	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		202.00000	0,181	21.95	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		577.00000	0,637	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		168.00000	0,151	22.62	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		693.00000	0,757	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,876.00000	4,957	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		21.00000	0,020	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,496.00000	2,576	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		24.00000	0,023	30.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,399.00000	2,479	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		27.00000	0,025	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,302.00000	2,381	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		179.00000	0,160	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		654.00000	0,716	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,276.00000	5,357	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		19.00000	0,018	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,594.00000	2,674	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		111.00000	0,101	24.19	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		986.00000	1,057	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,226.00000	5,307	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		118.00000	0,106	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		943.00000	1,012	23.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,326.00000	5,407	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		105.00000	0,095	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,030.00000	1,101	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,376.00000	5,457	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		15.00000	0,015	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,790.00000	2,871	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		17.00000	0,017	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,692.00000	2,773	30.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		99.00000	0,090	24.64	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,074.00000	1,146	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,526.00000	5,607	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		84.00000	0,077	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,209.00000	1,283	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,025.00000	6,106	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		65.00000	0,060	26.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,440.00000	1,516	26.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,626.00000	5,706	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		13.00000	0,013	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,938.00000	3,019	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		76.00000	0,069	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,301.00000	1,375	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,975.00000	6,056	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,725.00000	5,806	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		12.00000	0,012	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,037.00000	3,118	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		69.00000	0,063	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,394.00000	1,469	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	33.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,576.00000	5,657	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		14.00000	0,014	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,889.00000	2,970	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		80.00000	0,073	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,255.00000	1,329	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,875.00000	5,956	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		49.00000	0,045	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,724.00000	1,801	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		45.00000	0,042	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,820.00000	1,898	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,175.00000	6,256	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		38.00000	0,035	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,013.00000	2,091	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,375.00000	6,456	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,003	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,278.00000	4,359	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		30.00000	0,028	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,205.00000	2,284	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,525.00000	6,606	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,003	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,428.00000	4,509	33.83	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	11.95	Call		3.00000	0,003	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,328.00000	4,409	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,275.00000	6,356	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	0,004	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,179.00000	4,260	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	0,004	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,079.00000	4,160	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		34.00000	0,031	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,109.00000	2,187	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,325.00000	6,406	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	0,004	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,228.00000	4,310	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	0,004	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,129.00000	4,210	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	0,005	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,029.00000	4,111	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		5.00000	0,005	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,930.00000	4,011	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,675.00000	5,756	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		12.00000	0,012	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,987.00000	3,068	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		59.00000	0,054	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
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,534.00000	1,610	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,775.00000	5,856	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		9.00000	0,009	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,284.00000	3,365	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		10.00000	0,010	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,185.00000	3,266	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		11.00000	0,011	31.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,086.00000	3,167	31.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		54.00000	0,050	27.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,629.00000	1,706	27.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,825.00000	5,906	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		11.00000	0,011	31.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,136.00000	3,217	31.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		51.00000	0,047	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,676.00000	1,753	27.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,925.00000	6,006	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		5.00000	0,006	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,830.00000	3,912	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	0,006	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,731.00000	3,812	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		6.00000	0,007	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,631.00000	3,713	33.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		7.00000	0,007	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,532.00000	3,613	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		8.00000	0,008	32.59	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,433.00000	3,514	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		9.00000	0,009	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,334.00000	3,415	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		10.00000	0,010	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,235.00000	3,316	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		47.00000	0,043	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,772.00000	1,849	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,075.00000	6,156	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		5.00000	0,005	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,980.00000	4,061	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		5.00000	0,006	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,880.00000	3,962	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		6.00000	0,006	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,781.00000	3,862	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		6.00000	0,007	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,681.00000	3,763	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		7.00000	0,007	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,582.00000	3,663	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		7.00000	0,008	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,482.00000	3,564	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		41.00000	0,038	28.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,916.00000	1,994	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,926.00000	5,007	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		15.00000	0,014	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,840.00000	2,920	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		16.00000	0,016	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,741.00000	2,822	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		18.00000	0,017	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,643.00000	2,723	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		20.00000	0,019	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,545.00000	2,625	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		23.00000	0,021	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,448.00000	2,527	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		25.00000	0,024	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,350.00000	2,430	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		32.00000	0,029	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,157.00000	2,235	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,002	33.84	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,677.00000	4,758	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		28.00000	0,026	29.65	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,253.00000	2,332	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		5.00000	0,006	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,820.00000	3,902	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		8.00000	0,009	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,383.00000	3,465	32.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,975.00000	8,056	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,025.00000	3,944	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,925.00000	8,006	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,075.00000	3,994	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,075.00000	8,156	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,925.00000	3,844	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,175.00000	8,256	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		259.00000	0,232	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		434.00000	0,488	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		872.00000	0,805	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		47.00000	0,061	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,829.00000	1,749	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,005	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,826.00000	2,744	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,825.00000	3,744	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,225.00000	8,306	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,225.00000	6,306	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,775.00000	3,694	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,275.00000	8,356	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,725.00000	3,644	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,825.00000	7,906	37.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,175.00000	4,094	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,875.00000	7,956	37.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,125.00000	4,044	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,125.00000	8,206	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,125.00000	6,206	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,875.00000	3,794	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,325.00000	8,406	38.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,675.00000	3,594	33.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.67460	7.75830		19.91	6,354,568.80	828	19,440.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		264.00000	0,243	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		906.00000	0,968	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,393.00000	8,476	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	0,006	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,399.00000	6,481	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,609.00000	3,525	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,443.00000	8,526	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	0,006	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,449.00000	6,531	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,559.00000	3,475	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,543.00000	8,626	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,842.00000	8,925	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,042.00000	9,125	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,003	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,045.00000	7,128	33.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		54.00000	0,051	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,096.00000	3,176	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,992.00000	9,075	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,003	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,996.00000	7,078	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		55.00000	0,052	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,047.00000	3,127	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,017.00000	1,935	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		9.00000	0,010	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,010.00000	2,927	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,942.00000	9,025	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,003	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,946.00000	7,028	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,742.00000	8,825	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,792.00000	8,875	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,693.00000	8,775	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,004	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,697.00000	6,779	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		602.00000	0,554	19.58	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	7.45	Put		294.00000	0,329	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,349.00000	1,272	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		41.00000	0,047	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,314.00000	2,231	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,310.00000	3,226	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		2.00000	0,001	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,593.00000	8,675	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		6.00000	0,005	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,598.00000	6,680	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,442.00000	1,363	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		34.00000	0,038	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,413.00000	2,330	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,005	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,409.00000	3,326	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,493.00000	8,576	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		720.00000	0,665	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		212.00000	0,240	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,535.00000	1,456	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		27.00000	0,031	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,509.00000	3,426	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.94	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	14.30	Call		6.00000	0,005	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,548.00000	6,630	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		18.00000	0,017	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,060.00000	5,142	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		286.00000	0,264	22.19	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		828.00000	0,889	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		689.00000	0,636	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		231.00000	0,261	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,488.00000	1,410	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		30.00000	0,035	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,463.00000	2,379	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,004	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,459.00000	3,376	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		253.00000	0,234	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		945.00000	1,009	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		201.00000	0,186	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,193.00000	1,261	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,004	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,846.00000	6,929	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,004	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,796.00000	6,879	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		37.00000	0,035	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,829.00000	3,910	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,004	33.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,747.00000	6,829	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		209.00000	0,193	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,151.00000	1,218	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,125.00000	1,053	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		67.00000	0,078	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,066.00000	1,984	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,009	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,060.00000	2,977	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		244.00000	0,225	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		986.00000	1,050	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		576.00000	0,529	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		318.00000	0,354	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,264.00000	2,181	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,260.00000	3,176	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		16.00000	0,015	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,308.00000	5,390	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		28.00000	0,026	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,320.00000	4,401	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		47.00000	0,044	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,339.00000	3,419	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		234.00000	0,216	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,026.00000	1,091	23.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		550.00000	0,504	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		342.00000	0,379	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,258.00000	1,182	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		50.00000	0,057	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,215.00000	2,132	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,007	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,210.00000	3,126	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,001	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		15.00000	0,015	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,357.00000	5,440	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		27.00000	0,025	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,369.00000	4,450	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		46.00000	0,043	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,388.00000	3,468	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		225.00000	0,208	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,067.00000	1,133	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,213.00000	1,138	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		55.00000	0,063	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,165.00000	2,082	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,160.00000	3,076	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,001	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		15.00000	0,014	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,407.00000	5,489	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		45.00000	0,042	30.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,437.00000	3,517	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		217.00000	0,200	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,109.00000	1,175	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,169.00000	1,094	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		61.00000	0,069	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,116.00000	2,033	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,008	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,110.00000	3,026	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,001	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		14.00000	0,013	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,556.00000	5,638	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		24.00000	0,023	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,566.00000	4,648	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		42.00000	0,039	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,584.00000	3,664	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		194.00000	0,179	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,236.00000	1,304	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		437.00000	0,402	20.44	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		479.00000	0,527	20.44	52,700.00	100	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,041.00000	0,974	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		83.00000	0,099	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,968.00000	1,886	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	0,011	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,960.00000	2,877	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	25.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		418.00000	0,385	20.61	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		510.00000	0,560	20.61	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,001.00000	0,936	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		93.00000	0,111	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,919.00000	1,838	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,013	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,911.00000	2,827	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,002	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	0,013	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,655.00000	5,738	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		40.00000	0,037	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,682.00000	3,762	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		180.00000	0,167	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,322.00000	1,392	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		401.00000	0,369	20.79	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		543.00000	0,594	20.79	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		963.00000	0,899	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		105.00000	0,124	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,871.00000	1,789	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		13.00000	0,014	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,861.00000	2,777	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,002	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		12.00000	0,012	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,754.00000	5,837	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		38.00000	0,036	31.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,780.00000	3,861	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	0,011	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,953.00000	6,036	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		19.00000	0,018	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,961.00000	5,043	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		34.00000	0,032	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,976.00000	4,057	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		57.00000	0,053	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,999.00000	3,078	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		11.00000	0,011	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,903.00000	5,986	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		20.00000	0,019	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,912.00000	4,994	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		35.00000	0,034	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,927.00000	4,009	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		784.00000	0,727	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		176.00000	0,202	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,630.00000	1,550	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		22.00000	0,025	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,612.00000	2,528	23.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,003	23.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	0,011	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,854.00000	5,936	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		36.00000	0,034	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,878.00000	3,959	31.94	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	10.60	Call		60.00000	0,057	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,902.00000	2,982	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		156.00000	0,145	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,498.00000	1,570	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		338.00000	0,311	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		680.00000	0,736	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		818.00000	0,760	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		160.00000	0,185	19.00	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,678.00000	1,598	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		20.00000	0,023	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,662.00000	2,578	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		4.00000	0,003	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		13.00000	0,012	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,705.00000	5,787	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		39.00000	0,037	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,731.00000	3,812	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		384.00000	0,353	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		576.00000	0,628	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		925.00000	0,863	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		117.00000	0,138	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,822.00000	1,741	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	0,016	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,811.00000	2,727	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,002	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		13.00000	0,013	34.54	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	13.35	Put		5,605.00000	5,688	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		23.00000	0,022	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,615.00000	4,697	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		41.00000	0,038	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,633.00000	3,713	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		174.00000	0,161	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,366.00000	1,436	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		187.00000	0,173	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,279.00000	1,348	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		16.00000	0,015	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,258.00000	5,340	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		29.00000	0,027	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,271.00000	4,352	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		167.00000	0,155	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,409.00000	1,480	24.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		888.00000	0,827	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		130.00000	0,152	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,774.00000	1,693	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		16.00000	0,018	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		14.00000	0,014	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,456.00000	5,539	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		44.00000	0,041	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,486.00000	3,566	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		146.00000	0,136	25.34	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,588.00000	1,661	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		751.00000	0,696	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		193.00000	0,221	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,583.00000	1,503	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		25.00000	0,028	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,562.00000	2,479	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		32.00000	0,030	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,124.00000	4,205	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		141.00000	0,131	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,633.00000	1,706	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		162.00000	0,150	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,454.00000	1,525	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		659.00000	0,608	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		251.00000	0,283	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,743.00000	7,826	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		8.00000	0,008	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,250.00000	6,333	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		21.00000	0,020	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,763.00000	4,845	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		48.00000	0,046	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,290.00000	3,371	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,303.00000	1,227	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		45.00000	0,052	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,761.00000	2,678	24.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,258.00000	4,175	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,993.00000	8,076	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		6.00000	0,006	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,498.00000	6,581	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		43.00000	0,040	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,535.00000	3,615	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		298.00000	0,275	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		790.00000	0,850	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,081.00000	1,013	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		73.00000	0,088	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,512.00000	2,429	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,009.00000	3,925	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		137.00000	0,127	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,679.00000	1,752	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		525.00000	0,481	19.83	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		367.00000	0,406	19.83	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		25.00000	0,023	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,517.00000	4,598	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		31.00000	0,029	32.43	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,173.00000	4,254	32.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		151.00000	0,140	25.17	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,543.00000	1,615	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		132.00000	0,123	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,724.00000	1,798	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		501.00000	0,458	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		393.00000	0,433	19.91	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		25.00000	0,024	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,467.00000	4,549	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		113.00000	0,106	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,955.00000	2,031	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		120.00000	0,112	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,862.00000	1,937	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		478.00000	0,438	20.09	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		420.00000	0,463	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		110.00000	0,103	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,002.00000	2,078	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		117.00000	0,109	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,909.00000	1,984	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		124.00000	0,116	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,816.00000	1,891	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		456.00000	0,420	20.26	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		448.00000	0,495	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		21.00000	0,020	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,813.00000	4,895	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		324.00000	0,298	21.66	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	14/06/2010	Foreign Exchange Future	8.15	Put		716.00000	0,773	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		18.00000	0,018	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,010.00000	5,093	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		59.00000	0,055	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,951.00000	3,030	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		62.00000	0,058	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,854.00000	2,933	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		66.00000	0,062	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,758.00000	2,837	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		275.00000	0,253	22.36	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		867.00000	0,928	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		20.00000	0,019	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,862.00000	4,944	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		64.00000	0,060	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,806.00000	2,885	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		68.00000	0,064	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,710.00000	2,789	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		311.00000	0,286	21.84	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		753.00000	0,811	21.84	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		22.00000	0,021	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,714.00000	4,796	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		70.00000	0,065	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,662.00000	2,740	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		75.00000	0,070	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,567.00000	2,645	28.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		79.00000	0,074	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,471.00000	2,549	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		85.00000	0,079	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,377.00000	2,454	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		90.00000	0,084	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,282.00000	2,359	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		97.00000	0,090	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,189.00000	2,265	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		104.00000	0,096	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,096.00000	2,171	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		352.00000	0,324	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		644.00000	0,699	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		26.00000	0,025	32.80	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,418.00000	4,500	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		128.00000	0,119	26.04	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,770.00000	1,844	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		23.00000	0,021	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,665.00000	4,746	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		72.00000	0,067	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,614.00000	2,692	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		77.00000	0,072	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,519.00000	2,597	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		82.00000	0,076	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,424.00000	2,501	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		94.00000	0,087	27.56	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	14/06/2010	Foreign Exchange Future	9.90	Put		2,236.00000	2,312	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		100.00000	0,093	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,142.00000	2,218	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		107.00000	0,099	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,049.00000	2,124	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		368.00000	0,338	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		610.00000	0,663	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		88.00000	0,081	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,330.00000	2,406	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,943.00000	8,026	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,059.00000	3,975	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		11.00000	0,010	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,003.00000	6,085	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		34.00000	0,031	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,026.00000	4,106	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,043.00000	8,126	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		10.00000	0,009	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,052.00000	6,134	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		33.00000	0,031	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,075.00000	4,156	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,959.00000	3,875	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	31.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,193.00000	8,276	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	0,008	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,201.00000	6,283	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		30.00000	0,028	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,222.00000	4,303	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,809.00000	3,725	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,093.00000	8,176	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		10.00000	0,009	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,102.00000	6,184	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,909.00000	3,825	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,742.00000	9,825	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,143.00000	8,226	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		9.00000	0,008	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,151.00000	6,233	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,859.00000	3,775	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,243.00000	8,326	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,759.00000	3,675	30.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,293.00000	8,376	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	0,007	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,300.00000	6,382	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		853.00000	0,793	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		145.00000	0,168	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,726.00000	1,645	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		18.00000	0,020	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,711.00000	2,628	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,709.00000	3,625	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,843.00000	7,926	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,158.00000	4,075	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,893.00000	7,976	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,109.00000	4,025	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,343.00000	8,426	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		7.00000	0,007	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,349.00000	6,432	34.37	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	4.10	Call		3,659.00000	3,575	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.80490	7.89080		20.09	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		16.00000	0,015	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,975.00000	8,060	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		34.00000	0,033	33.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,993.00000	6,078	33.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		73.00000	0,070	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,032.00000	4,115	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		176.00000	0,166	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,135.00000	2,211	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,159.00000	1,093	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		118.00000	0,138	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,055.00000	1,972	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		14.00000	0,017	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,046.00000	2,961	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,006	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,042.00000	3,956	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		16.00000	0,016	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,925.00000	8,011	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		35.00000	0,034	33.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,944.00000	6,029	33.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		74.00000	0,071	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,983.00000	4,066	30.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		180.00000	0,170	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,089.00000	2,165	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		597.00000	0,556	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		506.00000	0,551	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,199.00000	1,130	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		108.00000	0,125	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,105.00000	2,020	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		14.00000	0,015	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,096.00000	3,010	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,092.00000	4,006	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		576.00000	0,537	20.24	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		535.00000	0,582	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		15.00000	0,015	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,024.00000	8,110	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		33.00000	0,032	33.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,042.00000	6,127	33.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		72.00000	0,068	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,081.00000	4,163	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		172.00000	0,162	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,181.00000	2,257	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		556.00000	0,519	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		565.00000	0,614	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,120.00000	1,057	18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		129.00000	0,152	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,006.00000	1,925	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		15.00000	0,020	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,996.00000	2,911	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		5.00000	0,006	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,992.00000	3,906	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		15.00000	0,015	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,074.00000	8,160	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		33.00000	0,032	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,092.00000	6,177	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		70.00000	0,067	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,129.00000	4,212	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		167.00000	0,157	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,226.00000	2,302	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		537.00000	0,502	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		596.00000	0,647	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,083.00000	1,021	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		142.00000	0,166	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,958.00000	1,877	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		17.00000	0,022	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,947.00000	2,861	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,942.00000	3,856	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		14.00000	0,014	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,173.00000	8,259	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		31.00000	0,030	33.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,190.00000	6,275	33.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		67.00000	0,064	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,226.00000	4,309	30.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		159.00000	0,150	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,318.00000	2,395	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		502.00000	0,469	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		661.00000	0,714	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,013.00000	0,954	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		172.00000	0,199	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,863.00000	1,783	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		22.00000	0,028	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,847.00000	2,762	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		6.00000	0,007	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,842.00000	3,757	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		14.00000	0,013	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,223.00000	8,308	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		31.00000	0,030	34.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,240.00000	6,325	34.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		66.00000	0,062	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,275.00000	4,357	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		155.00000	0,146	26.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,364.00000	2,441	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		485.00000	0,453	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		694.00000	0,748	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		979.00000	0,921	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		188.00000	0,216	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,816.00000	1,737	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		25.00000	0,032	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,798.00000	2,712	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,792.00000	3,707	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		13.00000	0,013	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,272.00000	8,358	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		30.00000	0,029	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,289.00000	6,374	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		64.00000	0,061	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,323.00000	4,406	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		151.00000	0,142	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,410.00000	2,487	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		469.00000	0,438	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		728.00000	0,783	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		946.00000	0,890	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		205.00000	0,235	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,770.00000	1,690	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		29.00000	0,035	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,748.00000	2,663	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,008	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,743.00000	3,657	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		12.00000	0,012	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,421.00000	8,507	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		28.00000	0,027	34.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,437.00000	6,522	34.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		60.00000	0,058	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,469.00000	4,553	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		140.00000	0,132	27.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,549.00000	2,627	27.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		853.00000	0,800	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		262.00000	0,295	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,631.00000	1,554	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		40.00000	0,049	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,599.00000	2,514	21.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		8.00000	0,009	21.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,593.00000	3,507	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		13.00000	0,012	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,372.00000	8,457	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		29.00000	0,028	34.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,388.00000	6,473	34.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		61.00000	0,059	31.25	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	13/09/2010	Foreign Exchange Future	12.25	Put		4,420.00000	4,504	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		143.00000	0,135	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,502.00000	2,580	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		439.00000	0,410	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		798.00000	0,855	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		883.00000	0,829	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		242.00000	0,274	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,677.00000	1,599	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		36.00000	0,044	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,649.00000	2,564	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,009	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,643.00000	3,557	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		12.00000	0,011	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,521.00000	8,606	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		27.00000	0,026	34.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,536.00000	6,621	34.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		58.00000	0,055	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,567.00000	4,650	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		133.00000	0,126	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,642.00000	2,721	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		398.00000	0,372	21.85	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		907.00000	0,967	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		795.00000	0,745	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		304.00000	0,340	19.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,541.00000	1,465	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		50.00000	0,060	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,500.00000	2,415	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		9.00000	0,010	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,493.00000	3,408	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,003	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		424.00000	0,397	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		833.00000	0,892	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		16.00000	0,016	35.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,825.00000	7,911	35.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		36.00000	0,035	33.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,845.00000	5,930	33.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		77.00000	0,074	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,886.00000	3,969	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		189.00000	0,179	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,998.00000	2,074	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		642.00000	0,599	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		451.00000	0,494	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,282.00000	1,210	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		91.00000	0,105	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,203.00000	2,119	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		12.00000	0,014	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,195.00000	3,110	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,005	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,191.00000	4,106	29.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		16.00000	0,016	35.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,875.00000	7,961	35.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		35.00000	0,034	33.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,894.00000	5,979	33.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		75.00000	0,072	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,934.00000	4,017	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		184.00000	0,175	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,043.00000	2,120	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		619.00000	0,577	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		478.00000	0,522	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,240.00000	1,169	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		99.00000	0,114	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,154.00000	2,069	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,014	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,145.00000	3,060	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,005	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,141.00000	4,056	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		14.00000	0,014	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,123.00000	8,209	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		32.00000	0,031	33.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,141.00000	6,226	33.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		68.00000	0,065	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,177.00000	4,260	30.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		163.00000	0,153	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,272.00000	2,348	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		519.00000	0,485	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		628.00000	0,680	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,048.00000	0,987	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		157.00000	0,182	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,911.00000	1,830	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		20.00000	0,025	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,897.00000	2,812	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,007	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,892.00000	3,806	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		13.00000	0,013	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,322.00000	8,408	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		29.00000	0,029	34.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,338.00000	6,424	34.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		63.00000	0,060	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,372.00000	4,455	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		147.00000	0,139	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,456.00000	2,534	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		454.00000	0,424	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		763.00000	0,819	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		914.00000	0,859	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		223.00000	0,254	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,723.00000	1,644	18.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		32.00000	0,039	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,698.00000	2,613	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,008	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,693.00000	3,607	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		12.00000	0,012	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,471.00000	8,557	35.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		28.00000	0,027	34.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,487.00000	6,572	34.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		59.00000	0,056	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,518.00000	4,601	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		136.00000	0,129	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,595.00000	2,674	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		411.00000	0,384	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		870.00000	0,929	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		823.00000	0,772	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		282.00000	0,317	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,586.00000	1,509	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		45.00000	0,054	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,550.00000	2,465	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,010	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,543.00000	3,458	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,003	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		232.00000	0,219	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,641.00000	1,714	24.49	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	13/12/2010	Foreign Exchange Future			7.93360	8.02200		20.28	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		37.00000	0,036	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,965.00000	8,052	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		65.00000	0,063	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,993.00000	6,079	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		120.00000	0,115	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,048.00000	4,131	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		252.00000	0,240	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,180.00000	2,256	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		684.00000	0,645	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		612.00000	0,661	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,236.00000	1,169	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		164.00000	0,185	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,100.00000	2,016	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		28.00000	0,032	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,081.00000	2,993	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,074.00000	3,986	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		489.00000	0,461	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,017.00000	1,077	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		36.00000	0,036	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,014.00000	8,102	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		64.00000	0,062	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,042.00000	6,128	32.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		118.00000	0,113	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,096.00000	4,179	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		247.00000	0,235	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,225.00000	2,301	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,198.00000	1,135	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		176.00000	0,201	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,051.00000	1,970	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		29.00000	0,036	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,031.00000	2,943	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,025.00000	3,936	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,002	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		36.00000	0,035	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,064.00000	8,151	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		63.00000	0,061	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,091.00000	6,177	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		116.00000	0,111	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,144.00000	4,227	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		242.00000	0,229	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,270.00000	2,345	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		646.00000	0,608	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		674.00000	0,724	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,164.00000	1,102	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		192.00000	0,218	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,005.00000	1,924	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		33.00000	0,040	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,982.00000	2,894	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,010	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,975.00000	3,887	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		35.00000	0,034	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,113.00000	8,200	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		62.00000	0,060	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,140.00000	6,226	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		114.00000	0,109	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,192.00000	4,275	29.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		236.00000	0,224	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,314.00000	2,390	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		628.00000	0,591	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		706.00000	0,757	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,131.00000	1,070	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		209.00000	0,236	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,958.00000	1,878	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		36.00000	0,044	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,932.00000	2,845	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,011	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,925.00000	3,837	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		665.00000	0,626	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		643.00000	0,692	20.41	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	13/12/2010	Foreign Exchange Future	16.15	Call		34.00000	0,033	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,162.00000	8,249	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		61.00000	0,059	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,189.00000	6,275	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		112.00000	0,107	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,240.00000	4,323	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		231.00000	0,220	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,359.00000	2,436	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		610.00000	0,575	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		738.00000	0,791	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,098.00000	1,039	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		226.00000	0,255	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,912.00000	1,833	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		40.00000	0,049	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,883.00000	2,796	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		11.00000	0,012	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,875.00000	3,787	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		33.00000	0,033	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,211.00000	8,299	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		60.00000	0,059	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,238.00000	6,325	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		110.00000	0,106	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,288.00000	4,372	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		226.00000	0,215	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,404.00000	2,481	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		593.00000	0,559	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		771.00000	0,825	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,066.00000	1,009	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		244.00000	0,275	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,867.00000	1,788	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		45.00000	0,054	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,834.00000	2,746	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,012	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,825.00000	3,737	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		33.00000	0,032	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,261.00000	8,348	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		59.00000	0,058	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,287.00000	6,374	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		108.00000	0,104	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,336.00000	4,420	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		221.00000	0,210	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,449.00000	2,526	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		577.00000	0,543	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		805.00000	0,859	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,035.00000	0,979	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		263.00000	0,295	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,821.00000	1,743	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		49.00000	0,059	18.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,784.00000	2,697	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		12.00000	0,013	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,776.00000	3,688	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		30.00000	0,029	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,458.00000	8,545	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		56.00000	0,054	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,484.00000	6,570	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		101.00000	0,097	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,529.00000	4,613	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		204.00000	0,194	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,632.00000	2,710	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		516.00000	0,487	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		944.00000	1,003	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		920.00000	0,869	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		348.00000	0,385	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,644.00000	1,569	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		72.00000	0,085	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,588.00000	2,501	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		16.00000	0,017	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,577.00000	3,489	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		30.00000	0,030	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,408.00000	8,496	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		57.00000	0,055	33.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,435.00000	6,521	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		103.00000	0,099	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,481.00000	4,565	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		208.00000	0,198	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,586.00000	2,664	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		530.00000	0,500	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		908.00000	0,966	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		947.00000	0,895	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		325.00000	0,361	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,688.00000	1,612	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		66.00000	0,078	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,637.00000	2,550	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		15.00000	0,016	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,626.00000	3,538	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,004	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		476.00000	0,449	21.94	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,054.00000	1,115	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		29.00000	0,029	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,507.00000	8,595	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		55.00000	0,053	33.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,533.00000	6,619	33.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		99.00000	0,096	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,577.00000	4,662	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		199.00000	0,190	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,677.00000	2,756	26.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		502.00000	0,474	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		980.00000	1,040	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		893.00000	0,843	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		371.00000	0,409	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,601.00000	1,527	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		79.00000	0,093	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,538.00000	2,453	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		16.00000	0,019	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,527.00000	3,439	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		561.00000	0,528	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		839.00000	0,894	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		38.00000	0,037	34.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,866.00000	7,953	34.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		67.00000	0,065	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,895.00000	5,981	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		123.00000	0,119	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,951.00000	4,035	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		263.00000	0,250	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,091.00000	2,166	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		726.00000	0,684	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		554.00000	0,600	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,313.00000	1,244	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		141.00000	0,160	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,197.00000	2,113	18.58	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	13/12/2010	Foreign Exchange Future	5.85	Put		25.00000	0,029	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,180.00000	3,092	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,174.00000	4,086	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		37.00000	0,037	34.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,915.00000	8,003	34.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		66.00000	0,064	32.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,944.00000	6,030	32.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		122.00000	0,117	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,000.00000	4,083	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		257.00000	0,245	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,135.00000	2,211	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		705.00000	0,664	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		583.00000	0,630	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,274.00000	1,206	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		152.00000	0,172	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,148.00000	2,064	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		26.00000	0,030	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,130.00000	3,042	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,124.00000	4,036	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		32.00000	0,031	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,310.00000	8,397	34.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		58.00000	0,057	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,336.00000	6,423	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		106.00000	0,102	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,384.00000	4,468	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		217.00000	0,206	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,495.00000	2,572	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,005.00000	0,950	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		283.00000	0,316	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,777.00000	1,699	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		55.00000	0,065	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,735.00000	2,648	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		13.00000	0,014	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,726.00000	3,638	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		31.00000	0,031	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,359.00000	8,447	34.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		57.00000	0,056	33.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,385.00000	6,472	33.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		104.00000	0,100	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,432.00000	4,516	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		212.00000	0,202	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,540.00000	2,618	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		545.00000	0,514	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		873.00000	0,930	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		976.00000	0,922	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	7.35	Put		304.00000	0,338	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,732.00000	1,655	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		60.00000	0,071	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,686.00000	2,599	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		14.00000	0,015	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,676.00000	3,588	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		47.00000	0,046	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,075.00000	7,162	33.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		83.00000	0,081	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,111.00000	5,197	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		161.00000	0,154	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,189.00000	3,270	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		378.00000	0,357	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,406.00000	1,473	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,972.00000	4,884	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.19400	12.29860		18.28	6,828,640.00	560	33,645.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,601.00000	9,706	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	50.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,601.00000	7,706	50.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,601.00000	5,706	45.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,601.00000	3,706	40.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		460.00000	0,368	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		61.00000	0,074	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,401.00000	1,296	25.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		2.00000	0,002	25.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,399.00000	2,294	31.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	31.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,301.00000	9,406	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,301.00000	5,406	45.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		721.00000	0,620	20.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		22.00000	0,026	20.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,699.00000	2,594	32.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	32.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,101.00000	9,206	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,101.00000	7,206	49.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	44.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,101.00000	5,206	44.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,101.00000	3,206	37.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		150.00000	0,101	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		251.00000	0,307	19.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		909.00000	0,806	21.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		10.00000	0,012	21.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,899.00000	1,795	29.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,001	29.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,899.00000	2,794	33.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	33.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,951.00000	9,056	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,951.00000	7,056	48.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	44.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,951.00000	5,056	44.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	36.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,951.00000	3,056	36.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		217.00000	0,151	18.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		168.00000	0,207	18.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,055.00000	0,951	22.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		6.00000	0,007	22.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,049.00000	1,944	30.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	30.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,049.00000	2,944	33.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	33.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,851.00000	8,956	50.93	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	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,851.00000	6,956	48.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	44.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,851.00000	4,956	44.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		278.00000	0,199	18.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		129.00000	0,155	18.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,153.00000	1,049	23.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		4.00000	0,005	23.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,149.00000	2,044	31.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,149.00000	3,044	33.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	33.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,701.00000	8,806	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	48.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,701.00000	6,806	48.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	43.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,701.00000	4,806	43.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		382.00000	0,294	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		83.00000	0,100	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,302.00000	1,197	24.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3.00000	0,003	24.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,299.00000	2,194	31.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	31.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,299.00000	3,194	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,751.00000	8,856	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,751.00000	6,856	48.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	43.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,751.00000	4,856	43.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		346.00000	0,261	18.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		97.00000	0,117	18.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,252.00000	1,148	23.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3.00000	0,004	23.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,249.00000	2,144	31.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	31.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,249.00000	3,144	32.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	32.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,151.00000	9,256	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	49.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,151.00000	7,256	49.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	44.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,151.00000	5,256	44.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,151.00000	3,256	37.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		133.00000	0,089	19.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		284.00000	0,345	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	14/12/2009	Foreign Exchange Future	11.45	Call		861.00000	0,759	21.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		12.00000	0,015	21.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,849.00000	1,745	28.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		0.00000	0,001	28.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,849.00000	2,744	32.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	32.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,251.00000	9,356	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	49.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,251.00000	7,356	49.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	44.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,251.00000	5,356	44.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,251.00000	3,356	38.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		104.00000	0,067	20.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		355.00000	0,423	20.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		767.00000	0,666	21.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		18.00000	0,022	21.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,750.00000	1,645	28.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		1.00000	0,001	28.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,749.00000	2,644	32.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,501.00000	9,606	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	50.02	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	14/12/2009	Foreign Exchange Future	19.80	Put		7,501.00000	7,606	50.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	45.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,501.00000	5,606	45.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		543.00000	0,447	20.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		44.00000	0,053	20.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,501.00000	1,396	26.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		2.00000	0,002	26.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,551.00000	9,656	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	45.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,551.00000	5,656	45.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,551.00000	3,656	39.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		501.00000	0,407	19.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		52.00000	0,063	19.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,449.00000	2,344	31.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,451.00000	9,556	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	49.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,451.00000	7,556	49.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,451.00000	5,556	45.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,451.00000	3,556	39.25	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	14/12/2009	Foreign Exchange Future	11.75	Call		586.00000	0,489	20.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		37.00000	0,045	20.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,550.00000	1,445	26.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		1.00000	0,001	26.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,549.00000	2,444	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,401.00000	9,506	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	49.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,401.00000	7,506	49.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,401.00000	5,506	45.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,401.00000	3,506	38.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		630.00000	0,532	20.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		31.00000	0,038	20.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,600.00000	1,495	26.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		1.00000	0,001	26.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,599.00000	2,494	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,351.00000	9,456	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	49.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,351.00000	7,456	49.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,351.00000	5,456	45.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,351.00000	3,456	38.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		81.00000	0,051	20.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		432.00000	0,507	20.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		675.00000	0,576	20.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		26.00000	0,032	20.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,650.00000	1,545	27.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,001	27.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,649.00000	2,544	32.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	32.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,201.00000	9,306	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	49.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,201.00000	7,306	49.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	44.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,201.00000	5,306	44.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,201.00000	3,306	37.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		118.00000	0,077	20.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		319.00000	0,383	20.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		814.00000	0,712	21.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		15.00000	0,018	21.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,800.00000	1,695	28.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		1.00000	0,001	28.56	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	14/12/2009	Foreign Exchange Future	9.50	Call		2,799.00000	2,694	32.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,001.00000	9,106	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,001.00000	7,106	48.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,001.00000	3,106	36.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		190.00000	0,132	18.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		191.00000	0,238	18.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,999.00000	1,894	30.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	30.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,999.00000	2,894	33.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	33.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,051.00000	9,156	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	48.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,051.00000	7,156	48.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	44.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,051.00000	5,156	44.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		957.00000	0,854	22.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		8.00000	0,010	22.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,949.00000	1,844	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	50.93	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	14/12/2009	Foreign Exchange Future	21.20	Put		8,901.00000	9,006	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,901.00000	7,006	48.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	44.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,901.00000	5,006	44.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		246.00000	0,171	18.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		147.00000	0,177	18.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,104.00000	1,000	22.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		5.00000	0,006	22.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,099.00000	1,994	31.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,099.00000	2,994	33.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	33.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,801.00000	8,906	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,801.00000	6,906	48.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	43.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,801.00000	4,906	43.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,203.00000	1,098	23.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		4.00000	0,004	23.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,199.00000	2,094	31.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	31.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		9.00000	0,005	26.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,260.00000	1,361	26.02	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	14/12/2009	Foreign Exchange Future	13.45	Call		11.00000	0,006	25.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,162.00000	1,262	25.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		14.00000	0,008	24.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,065.00000	1,164	24.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		18.00000	0,010	24.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		969.00000	1,066	24.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		29.00000	0,017	23.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		780.00000	0,873	23.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		49.00000	0,029	22.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		600.00000	0,685	22.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		63.00000	0,039	21.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		514.00000	0,595	21.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		23.00000	0,013	23.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		874.00000	0,969	23.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		38.00000	0,022	22.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		689.00000	0,778	22.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		71.00000	0,044	21.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		472.00000	0,550	21.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		92.00000	0,059	20.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		393.00000	0,465	20.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		33.00000	0,019	22.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		734.00000	0,825	22.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		43.00000	0,026	22.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		644.00000	0,732	22.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		10.00000	0,005	25.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,211.00000	1,311	25.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		12.00000	0,007	25.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,113.00000	1,213	25.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		16.00000	0,009	24.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,017.00000	1,115	24.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		20.00000	0,011	24.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		921.00000	1,017	24.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		26.00000	0,015	23.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		827.00000	0,921	23.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	49.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,301.00000	7,406	49.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	46.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,801.00000	5,906	46.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	42.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,301.00000	4,406	42.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		311.00000	0,229	18.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		112.00000	0,135	18.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,700.00000	1,595	27.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,001	27.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,199.00000	3,094	32.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	32.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,699.00000	4,594	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	50.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,551.00000	7,656	50.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	46.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,051.00000	6,156	46.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	43.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,551.00000	4,656	43.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	36.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,051.00000	3,156	36.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		169.00000	0,116	19.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		220.00000	0,272	19.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,451.00000	1,346	25.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		2.00000	0,002	25.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,949.00000	2,844	33.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	33.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,449.00000	4,344	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,001.00000	8,106	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	47.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,501.00000	6,606	47.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	44.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,001.00000	5,106	44.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,501.00000	3,606	39.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		55.00000	0,034	21.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		556.00000	0,640	21.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,005.00000	0,902	22.24	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	14/12/2009	Foreign Exchange Future	11.30	Put		6.00000	0,008	22.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,499.00000	2,394	32.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,999.00000	3,894	27.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	27.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		8.00000	0,004	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,309.00000	1,410	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		5.00000	0,003	27.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,456.00000	1,559	27.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		7.00000	0,004	26.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,358.00000	1,460	26.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		6.00000	0,003	26.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,407.00000	1,509	26.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		5.00000	0,003	27.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,506.00000	1,609	27.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,000	34.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,752.00000	2,856	34.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,000	34.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,652.00000	2,756	34.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		3.00000	0,002	28.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,654.00000	1,758	28.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		4.00000	0,002	27.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,555.00000	1,658	27.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,000	35.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,852.00000	2,956	35.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,000	33.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,452.00000	2,556	33.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		1.00000	0,000	32.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,352.00000	2,456	32.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		1.00000	0,001	31.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,252.00000	2,357	31.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		1.00000	0,001	31.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,152.00000	2,257	31.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		2.00000	0,001	30.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,053.00000	2,157	30.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,001	30.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,953.00000	2,057	30.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		2.00000	0,001	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,853.00000	1,957	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		3.00000	0,001	28.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,754.00000	1,857	28.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		3.00000	0,002	28.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,704.00000	1,808	28.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		4.00000	0,002	28.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,605.00000	1,708	28.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		1.00000	0,001	30.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,102.00000	2,207	30.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,001	30.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		2,003.00000	2,107	30.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,001	29.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,903.00000	2,007	29.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		3.00000	0,001	29.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,804.00000	1,907	29.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,301.00000	3,406	38.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,901.00000	3,006	35.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,000	35.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,802.00000	2,906	35.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,000	34.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,702.00000	2,806	34.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,000	34.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,602.00000	2,706	34.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,000	33.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,502.00000	2,606	33.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,000	32.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,402.00000	2,506	32.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,302.00000	2,407	32.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		1.00000	0,001	31.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,202.00000	2,307	31.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,000	33.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,552.00000	2,656	33.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,101.00000	8,206	50.93	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	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	46.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,101.00000	6,206	46.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,101.00000	4,206	42.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,899.00000	3,794	27.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	27.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	46.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,001.00000	6,106	46.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,001.00000	4,106	42.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,051.00000	8,156	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,051.00000	4,156	42.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,949.00000	3,844	27.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	27.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,251.00000	8,356	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,251.00000	6,356	47.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	42.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,251.00000	4,356	42.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,749.00000	3,644	28.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	50.93	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	14/12/2009	Foreign Exchange Future	20.60	Put		8,301.00000	8,406	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	47.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,301.00000	6,406	47.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,699.00000	3,594	29.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,351.00000	8,456	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	47.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,351.00000	6,456	47.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	42.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,351.00000	4,456	42.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,649.00000	3,544	29.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,401.00000	8,506	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	47.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,401.00000	6,506	47.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	43.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,401.00000	4,506	43.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,599.00000	3,494	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,601.00000	8,706	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	47.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,601.00000	6,706	47.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	43.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,601.00000	4,706	43.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,399.00000	3,294	31.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	31.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,551.00000	8,656	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	47.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,551.00000	6,656	47.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,449.00000	3,344	31.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	31.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,651.00000	8,756	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	48.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,651.00000	6,756	48.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	43.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,651.00000	4,756	43.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		420.00000	0,330	19.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		71.00000	0,086	19.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,351.00000	1,247	24.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		2.00000	0,003	24.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,349.00000	2,244	31.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,349.00000	3,244	31.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	31.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	50.82	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	14/12/2009	Foreign Exchange Future	20.15	Put		7,851.00000	7,956	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	46.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,851.00000	5,956	46.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,851.00000	3,956	41.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,149.00000	4,044	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,549.00000	3,444	30.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	30.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,549.00000	4,444	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,499.00000	3,394	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,499.00000	4,394	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,649.00000	4,544	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	50.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,651.00000	7,756	50.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	45.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,651.00000	5,756	45.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,651.00000	3,756	40.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,349.00000	4,244	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.30	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	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,901.00000	8,006	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	46.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,901.00000	6,006	46.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,901.00000	4,006	42.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,099.00000	3,994	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,151.00000	8,256	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	46.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,151.00000	6,256	46.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,151.00000	4,256	42.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,849.00000	3,744	28.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	28.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,399.00000	4,294	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	50.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,701.00000	7,806	50.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	45.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,701.00000	5,806	45.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,701.00000	3,806	40.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,299.00000	4,194	26.30	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	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,951.00000	8,056	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	46.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,951.00000	6,056	46.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,951.00000	4,056	42.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,049.00000	3,944	26.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	26.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,201.00000	8,306	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	47.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,201.00000	6,306	47.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,201.00000	4,306	42.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,799.00000	3,694	28.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,451.00000	8,556	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	47.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,451.00000	6,556	47.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	43.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,451.00000	4,556	43.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.40300	12.51550		17.76	2,294,555.00	185	2,301.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	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	22.00	Put		9,485.00000	9,597	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,486.00000	7,598	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		6.00000	0,004	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,491.00000	5,601	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		34.00000	0,028	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,519.00000	3,625	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		147.00000	0,128	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,632.00000	1,725	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		322.00000	0,283	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		807.00000	0,880	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		760.00000	0,681	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		245.00000	0,278	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,559.00000	1,453	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		44.00000	0,050	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,525.00000	2,413	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		10.00000	0,010	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,635.00000	9,747	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,636.00000	7,748	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		5.00000	0,004	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,640.00000	5,751	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		31.00000	0,026	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,666.00000	3,773	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		132.00000	0,115	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,767.00000	1,862	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		285.00000	0,250	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		920.00000	0,997	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		670.00000	0,596	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		305.00000	0,343	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,422.00000	1,318	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		57.00000	0,065	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,377.00000	2,265	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		12.00000	0,012	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,585.00000	9,697	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	30.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,586.00000	7,698	30.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		5.00000	0,004	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,590.00000	5,701	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		32.00000	0,027	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,617.00000	3,724	26.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		137.00000	0,119	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,722.00000	1,816	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		297.00000	0,260	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		882.00000	0,957	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		699.00000	0,624	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		284.00000	0,321	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,468.00000	1,362	17.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		53.00000	0,059	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,426.00000	2,314	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		11.00000	0,011	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,369.00000	3,257	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		4.00000	0,004	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,985.00000	9,097	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,987.00000	7,099	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,835.00000	8,947	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	29.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,837.00000	6,949	29.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		11.00000	0,008	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,846.00000	4,955	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		54.00000	0,046	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,889.00000	2,993	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		242.00000	0,212	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,077.00000	1,159	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		561.00000	0,496	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		396.00000	0,443	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,245.00000	1,143	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		80.00000	0,090	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,180.00000	2,068	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		15.00000	0,015	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,170.00000	3,058	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		5.00000	0,005	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		1.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,686.00000	8,797	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		2.00000	0,002	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,687.00000	6,799	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		12.00000	0,010	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,697.00000	4,807	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		60.00000	0,051	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,745.00000	2,848	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		273.00000	0,240	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		958.00000	1,037	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		641.00000	0,570	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		326.00000	0,367	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,378.00000	1,273	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		63.00000	0,070	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,328.00000	2,216	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		13.00000	0,013	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,319.00000	3,207	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		4.00000	0,004	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		1.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,736.00000	8,847	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		2.00000	0,002	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,737.00000	6,849	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		12.00000	0,009	27.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,747.00000	4,856	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		58.00000	0,049	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,793.00000	2,896	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		262.00000	0,230	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		997.00000	1,077	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		614.00000	0,544	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		349.00000	0,391	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,333.00000	1,229	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		68.00000	0,076	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,278.00000	2,166	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		13.00000	0,013	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,270.00000	3,157	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		5.00000	0,004	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,885.00000	8,997	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,887.00000	6,999	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		10.00000	0,008	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,895.00000	5,005	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		52.00000	0,044	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,937.00000	3,041	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		233.00000	0,204	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,118.00000	1,201	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		536.00000	0,473	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		421.00000	0,470	17.76	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	11.40	Call		1,202.00000	1,101	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		87.00000	0,098	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,131.00000	2,019	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		16.00000	0,016	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,120.00000	3,008	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		5.00000	0,005	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,135.00000	9,247	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,001	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,137.00000	7,248	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,285.00000	9,397	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,001	30.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,287.00000	7,398	30.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,535.00000	9,647	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,536.00000	7,648	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		5.00000	0,004	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,540.00000	5,651	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		33.00000	0,027	26.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,568.00000	3,674	26.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		309.00000	0,271	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		844.00000	0,918	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		729.00000	0,652	17.36	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	15/03/2010	Foreign Exchange Future	12.05	Put		264.00000	0,299	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,513.00000	1,407	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		48.00000	0,054	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,476.00000	2,364	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		11.00000	0,011	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,435.00000	9,547	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,436.00000	7,548	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,385.00000	9,497	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,001	30.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,387.00000	7,498	30.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,335.00000	9,447	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,001	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,337.00000	7,448	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,235.00000	9,347	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,001	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,237.00000	7,348	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,085.00000	9,197	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,001	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,087.00000	7,198	29.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,035.00000	9,147	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,037.00000	7,149	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,935.00000	9,047	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,937.00000	7,049	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		10.00000	0,008	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,945.00000	5,055	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		50.00000	0,042	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,985.00000	3,089	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		224.00000	0,196	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,159.00000	1,243	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		512.00000	0,453	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		447.00000	0,500	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,159.00000	1,061	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		94.00000	0,108	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,081.00000	1,971	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		16.00000	0,018	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,071.00000	2,958	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		6.00000	0,005	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		1.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,786.00000	8,897	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	29.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,787.00000	6,899	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		11.00000	0,009	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,796.00000	4,906	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		28.00000	0,023	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,813.00000	3,920	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		56.00000	0,047	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,841.00000	2,944	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		119.00000	0,104	23.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,904.00000	2,001	23.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		252.00000	0,221	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,037.00000	1,118	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		587.00000	0,520	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		372.00000	0,417	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,289.00000	1,186	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		74.00000	0,083	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,229.00000	2,117	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		14.00000	0,014	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,220.00000	3,107	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		5.00000	0,004	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		142.00000	0,124	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,677.00000	1,771	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		6.00000	0,005	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,391.00000	5,502	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		17.00000	0,013	27.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,402.00000	4,510	27.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		37.00000	0,030	26.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,422.00000	3,527	26.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		76.00000	0,065	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,461.00000	2,562	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		158.00000	0,138	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,543.00000	1,635	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		350.00000	0,308	19.18	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		735.00000	0,805	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		825.00000	0,743	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		210.00000	0,240	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,652.00000	1,545	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		37.00000	0,042	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,624.00000	2,512	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		9.00000	0,009	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		8.00000	0,006	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,143.00000	5,253	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		21.00000	0,017	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,156.00000	4,264	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		44.00000	0,036	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,179.00000	3,283	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		92.00000	0,079	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,227.00000	2,326	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		191.00000	0,167	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,326.00000	1,414	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		431.00000	0,381	18.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		566.00000	0,628	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,002.00000	0,911	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		137.00000	0,158	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,888.00000	1,779	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		23.00000	0,026	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,872.00000	2,760	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		7.00000	0,007	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		7.00000	0,006	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,242.00000	5,353	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		19.00000	0,015	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,254.00000	4,362	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		41.00000	0,034	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,276.00000	3,381	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		85.00000	0,073	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,320.00000	2,420	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		177.00000	0,155	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,412.00000	1,502	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		397.00000	0,350	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		632.00000	0,697	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		928.00000	0,841	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		163.00000	0,188	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,793.00000	1,685	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		28.00000	0,032	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,773.00000	2,661	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		8.00000	0,008	21.13	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	17.55	Call		9.00000	0,007	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,044.00000	5,154	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		23.00000	0,019	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,058.00000	4,166	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		47.00000	0,039	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,082.00000	3,186	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		100.00000	0,085	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,135.00000	2,232	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		207.00000	0,181	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,242.00000	1,328	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		469.00000	0,415	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		504.00000	0,562	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,078.00000	0,984	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		113.00000	0,131	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,984.00000	1,875	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		19.00000	0,022	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,971.00000	2,859	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	0,006	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		6.00000	0,005	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,341.00000	5,452	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		18.00000	0,014	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,353.00000	4,461	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		38.00000	0,032	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,373.00000	3,479	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		79.00000	0,067	24.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,414.00000	2,514	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		164.00000	0,143	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,499.00000	1,590	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		365.00000	0,321	19.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		700.00000	0,768	19.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		858.00000	0,774	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		193.00000	0,221	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,699.00000	1,591	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		34.00000	0,038	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,674.00000	2,561	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		9.00000	0,008	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		6.00000	0,005	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,441.00000	5,552	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		16.00000	0,013	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,451.00000	4,560	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		35.00000	0,029	26.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,470.00000	3,576	26.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		73.00000	0,062	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,508.00000	2,609	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		152.00000	0,133	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,587.00000	1,680	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		336.00000	0,295	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		771.00000	0,842	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		792.00000	0,712	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		227.00000	0,259	17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,605.00000	1,499	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		40.00000	0,046	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,575.00000	2,462	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		10.00000	0,009	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		7.00000	0,005	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,292.00000	5,402	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		18.00000	0,015	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,303.00000	4,412	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		39.00000	0,033	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,324.00000	3,430	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		82.00000	0,070	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,367.00000	2,467	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		171.00000	0,149	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,456.00000	1,546	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		380.00000	0,335	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		665.00000	0,732	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		893.00000	0,807	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		178.00000	0,204	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,746.00000	1,638	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		31.00000	0,035	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,723.00000	2,611	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		8.00000	0,008	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		7.00000	0,006	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,192.00000	5,303	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		20.00000	0,016	27.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,205.00000	4,313	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		42.00000	0,035	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,227.00000	3,332	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		88.00000	0,076	24.00	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,273.00000	2,373	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		184.00000	0,161	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,369.00000	1,458	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		414.00000	0,365	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		599.00000	0,662	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		964.00000	0,876	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		149.00000	0,173	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,841.00000	1,732	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		26.00000	0,029	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,822.00000	2,710	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		7.00000	0,007	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		8.00000	0,007	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,093.00000	5,204	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		22.00000	0,018	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,107.00000	4,215	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		45.00000	0,038	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,130.00000	3,235	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		96.00000	0,082	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,181.00000	2,279	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		199.00000	0,174	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,284.00000	1,371	21.17	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	12.60	Call		450.00000	0,398	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		535.00000	0,595	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,039.00000	0,947	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		124.00000	0,144	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,936.00000	1,827	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		21.00000	0,024	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,922.00000	2,809	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		7.00000	0,006	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		9.00000	0,007	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,994.00000	5,104	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		25.00000	0,020	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,010.00000	4,117	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		48.00000	0,041	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,033.00000	3,138	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		104.00000	0,089	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,089.00000	2,186	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		489.00000	0,434	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		474.00000	0,531	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,117.00000	1,022	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		102.00000	0,119	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,032.00000	1,923	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		17.00000	0,020	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,021.00000	2,909	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		6.00000	0,006	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		215.00000	0,188	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,200.00000	1,285	20.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,086.00000	8,198	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		3.00000	0,003	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,088.00000	6,200	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,917.00000	3,805	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,002	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,986.00000	8,098	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		3.00000	0,003	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,988.00000	6,100	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,017.00000	3,905	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,002	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,036.00000	8,148	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		3.00000	0,003	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,038.00000	6,150	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,967.00000	3,855	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,002	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,286.00000	8,398	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		3.00000	0,002	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,288.00000	6,399	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,718.00000	3,605	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		3.00000	0,002	25.04	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	20.90	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,386.00000	8,498	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		3.00000	0,002	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,388.00000	6,499	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,618.00000	3,506	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		3.00000	0,003	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,336.00000	8,448	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		3.00000	0,002	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,338.00000	6,449	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,668.00000	3,556	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		3.00000	0,003	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,436.00000	8,548	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		3.00000	0,002	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,438.00000	6,549	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,568.00000	3,456	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		3.00000	0,003	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		1.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,586.00000	8,697	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,002	28.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,587.00000	6,699	28.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		14.00000	0,011	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,599.00000	4,708	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		65.00000	0,055	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,650.00000	2,752	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,419.00000	3,306	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		4.00000	0,003	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		1.00000	0,000	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,636.00000	8,747	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,002	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,637.00000	6,749	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		13.00000	0,010	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,648.00000	4,757	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		63.00000	0,053	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,698.00000	2,800	24.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,536.00000	8,648	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,002	28.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,537.00000	6,649	28.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		14.00000	0,011	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,549.00000	4,658	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		68.00000	0,057	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,603.00000	2,704	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,469.00000	3,356	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		4.00000	0,003	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,836.00000	7,948	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		4.00000	0,003	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,839.00000	5,950	27.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		27.00000	0,022	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,862.00000	3,969	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		115.00000	0,100	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,950.00000	2,047	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,167.00000	4,054	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,001	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,566.00000	4,453	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,518.00000	3,406	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,003	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,516.00000	4,403	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,666.00000	4,553	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,466.00000	4,353	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,136.00000	8,248	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		3.00000	0,003	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,138.00000	6,250	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,867.00000	3,755	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,366.00000	4,254	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	30.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,686.00000	7,798	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		5.00000	0,004	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,690.00000	5,801	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		30.00000	0,025	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,715.00000	3,822	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		127.00000	0,111	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,812.00000	1,908	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,316.00000	4,204	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,936.00000	8,048	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		3.00000	0,003	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,938.00000	6,050	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		25.00000	0,021	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,960.00000	4,068	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		107.00000	0,093	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,042.00000	2,140	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,067.00000	3,954	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,001	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,186.00000	8,298	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		3.00000	0,002	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,188.00000	6,299	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,818.00000	3,705	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		3.00000	0,002	25.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,886.00000	7,998	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		4.00000	0,003	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,889.00000	6,000	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		26.00000	0,022	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,911.00000	4,019	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		111.00000	0,097	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,996.00000	2,094	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,117.00000	4,004	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,001	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,236.00000	8,348	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		3.00000	0,002	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,238.00000	6,349	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,768.00000	3,655	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		3.00000	0,002	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.61050	12.72570		18.03	37,831.50	3	855.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		3.00000	0,002	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,327.00000	9,442	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		12.00000	0,010	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,336.00000	7,450	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,626.00000	9,742	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		10.00000	0,008	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,634.00000	7,748	27.02	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	21.85	Call		3.00000	0,003	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,127.00000	9,243	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		14.00000	0,012	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,138.00000	7,252	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		52.00000	0,046	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,176.00000	5,286	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		131.00000	0,119	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,255.00000	3,359	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,977.00000	9,093	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		16.00000	0,014	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,990.00000	7,104	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		55.00000	0,049	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,029.00000	5,139	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		140.00000	0,128	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,114.00000	3,218	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		4.00000	0,003	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,878.00000	8,993	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		18.00000	0,015	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,892.00000	7,005	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		410.00000	0,375	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,284.00000	1,365	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		729.00000	0,669	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		603.00000	0,659	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,171.00000	2,058	16.56	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	14/06/2010	Foreign Exchange Future	10.60	Put		45.00000	0,048	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,143.00000	3,028	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,018	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		4.00000	0,004	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,678.00000	8,794	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		21.00000	0,018	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,695.00000	6,808	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		4.00000	0,004	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,728.00000	8,844	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		20.00000	0,017	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,744.00000	6,857	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		800.00000	0,735	17.81	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		524.00000	0,575	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,433.00000	1,337	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		157.00000	0,177	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,315.00000	2,202	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		39.00000	0,042	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,291.00000	3,176	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,016	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		3.00000	0,003	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,177.00000	9,293	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		50.00000	0,045	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,224.00000	5,335	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		128.00000	0,116	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,302.00000	3,406	24.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		3.00000	0,002	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,377.00000	9,492	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		12.00000	0,010	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,386.00000	7,500	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		46.00000	0,041	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,420.00000	5,531	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,526.00000	9,642	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		10.00000	0,009	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,534.00000	7,649	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		903.00000	0,833	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		427.00000	0,473	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,595.00000	1,495	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		119.00000	0,135	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,508.00000	2,394	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		32.00000	0,034	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,576.00000	9,692	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		10.00000	0,009	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,584.00000	7,699	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,554.00000	1,455	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		128.00000	0,145	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,459.00000	2,346	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		33.00000	0,036	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	26.94	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	22.20	Put		9,476.00000	9,592	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		11.00000	0,009	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,485.00000	7,599	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		297.00000	0,273	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,771.00000	1,863	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		513.00000	0,471	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		987.00000	1,061	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		930.00000	0,859	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		404.00000	0,449	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,637.00000	1,536	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		111.00000	0,126	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,556.00000	2,443	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		30.00000	0,033	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,426.00000	9,542	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		45.00000	0,040	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,469.00000	5,580	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		114.00000	0,104	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,538.00000	3,644	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		3.00000	0,002	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,277.00000	9,392	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		13.00000	0,011	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,287.00000	7,401	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		3.00000	0,002	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,227.00000	9,342	26.94	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	19.95	Call		13.00000	0,011	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,237.00000	7,351	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		49.00000	0,044	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,273.00000	5,384	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		125.00000	0,114	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,349.00000	3,454	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,003	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,077.00000	9,193	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		15.00000	0,013	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,089.00000	7,203	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		53.00000	0,047	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,127.00000	5,237	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		134.00000	0,122	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,208.00000	3,312	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,175.00000	1,092	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		249.00000	0,282	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,985.00000	1,878	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		59.00000	0,068	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,946.00000	2,832	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,022	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,027.00000	9,143	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		16.00000	0,013	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,040.00000	7,153	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		4.00000	0,003	26.94	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	21.65	Put		8,928.00000	9,043	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		17.00000	0,014	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,941.00000	7,054	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		398.00000	0,365	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,322.00000	1,405	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,280.00000	1,190	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		204.00000	0,230	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,123.00000	2,013	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		47.00000	0,053	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		4.00000	0,003	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,828.00000	8,943	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		18.00000	0,016	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,842.00000	6,956	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		47.00000	0,042	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,371.00000	5,482	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		76.00000	0,068	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,400.00000	4,508	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		119.00000	0,109	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,443.00000	3,549	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		194.00000	0,176	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,518.00000	2,616	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		421.00000	0,386	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,245.00000	1,326	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		752.00000	0,691	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		576.00000	0,631	17.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,356.00000	1,262	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		180.00000	0,202	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,219.00000	2,106	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		43.00000	0,046	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,192.00000	3,077	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,017	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		290.00000	0,266	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,814.00000	1,906	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		37.00000	0,032	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,911.00000	6,022	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		94.00000	0,086	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,968.00000	4,076	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		147.00000	0,134	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,021.00000	3,124	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		987.00000	0,913	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		361.00000	0,403	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,721.00000	1,619	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		95.00000	0,109	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		39.00000	0,034	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,813.00000	5,924	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		575.00000	0,528	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		849.00000	0,918	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,047.00000	0,970	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		321.00000	0,360	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,808.00000	1,704	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		82.00000	0,094	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,750.00000	2,637	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		24.00000	0,027	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		44.00000	0,039	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,518.00000	5,629	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		70.00000	0,063	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,544.00000	4,653	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		112.00000	0,102	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,586.00000	3,692	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		179.00000	0,163	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,653.00000	2,753	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		388.00000	0,355	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,362.00000	1,445	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		685.00000	0,631	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		659.00000	0,721	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,243.00000	1,157	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		217.00000	0,247	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,076.00000	1,968	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		50.00000	0,058	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,044.00000	2,930	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,020	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,142.00000	1,060	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		266.00000	0,300	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,940.00000	1,834	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		64.00000	0,074	16.56	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	14/06/2010	Foreign Exchange Future	9.85	Call		2,897.00000	2,783	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		21.00000	0,023	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		57.00000	0,050	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,981.00000	5,090	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		92.00000	0,083	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,016.00000	4,123	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		528.00000	0,484	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		952.00000	1,024	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		958.00000	0,885	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		382.00000	0,425	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,604.00000	2,491	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		28.00000	0,031	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		38.00000	0,033	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,862.00000	5,973	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		96.00000	0,087	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,920.00000	4,027	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		151.00000	0,137	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,975.00000	3,077	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		322.00000	0,295	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,646.00000	1,735	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		559.00000	0,513	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		883.00000	0,953	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,017.00000	0,941	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		341.00000	0,381	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,764.00000	1,661	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		88.00000	0,101	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,702.00000	2,588	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		26.00000	0,028	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		39.00000	0,035	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,763.00000	5,875	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		62.00000	0,056	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,786.00000	4,896	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		100.00000	0,091	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,824.00000	3,931	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		158.00000	0,144	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,882.00000	2,984	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		592.00000	0,544	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		816.00000	0,884	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,078.00000	0,999	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		302.00000	0,339	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,851.00000	1,747	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		75.00000	0,087	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,799.00000	2,685	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		23.00000	0,025	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		610.00000	0,560	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		784.00000	0,850	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,110.00000	1,029	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		284.00000	0,319	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,848.00000	2,734	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		22.00000	0,024	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		43.00000	0,038	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,567.00000	5,678	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		69.00000	0,061	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,593.00000	4,701	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		109.00000	0,099	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,633.00000	3,739	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		175.00000	0,159	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,699.00000	2,799	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		665.00000	0,612	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		689.00000	0,752	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,209.00000	1,124	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		233.00000	0,264	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,030.00000	1,923	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		54.00000	0,063	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,995.00000	2,881	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,021	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		377.00000	0,346	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,401.00000	1,486	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		48.00000	0,043	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,322.00000	5,433	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		77.00000	0,070	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,351.00000	4,460	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		122.00000	0,111	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,396.00000	3,501	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		199.00000	0,181	22.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,473.00000	2,571	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		445.00000	0,408	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,169.00000	1,248	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		54.00000	0,048	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,078.00000	5,188	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		88.00000	0,079	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,112.00000	4,219	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		137.00000	0,125	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,161.00000	3,265	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		226.00000	0,206	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,250.00000	2,346	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		498.00000	0,457	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,022.00000	1,097	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		59.00000	0,053	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,883.00000	4,993	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,513.00000	1,415	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		137.00000	0,155	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,411.00000	2,298	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		35.00000	0,038	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,389.00000	3,275	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,015	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		64.00000	0,057	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,738.00000	4,847	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		102.00000	0,093	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,776.00000	3,883	25.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		269.00000	0,246	21.87	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,943.00000	2,036	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,473.00000	1,376	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		147.00000	0,166	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,363.00000	2,250	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		37.00000	0,040	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		98.00000	0,089	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,872.00000	3,979	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		155.00000	0,141	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,929.00000	3,031	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		256.00000	0,235	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,030.00000	2,125	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		433.00000	0,397	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,207.00000	1,287	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		775.00000	0,713	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		549.00000	0,603	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,394.00000	1,299	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		168.00000	0,189	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,267.00000	2,154	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		41.00000	0,044	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,241.00000	3,127	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,017	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		14.00000	0,012	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,188.00000	7,302	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		40.00000	0,036	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,714.00000	5,826	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		81.00000	0,073	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,255.00000	4,363	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		162.00000	0,148	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,836.00000	2,938	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		348.00000	0,319	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,522.00000	1,609	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		824.00000	0,759	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		498.00000	0,549	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,896.00000	1,790	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		70.00000	0,080	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,340.00000	3,225	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,015	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,827.00000	4,712	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,002	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		330.00000	0,302	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,604.00000	1,692	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		11.00000	0,010	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,435.00000	7,550	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		36.00000	0,031	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,960.00000	6,071	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		72.00000	0,065	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,496.00000	4,605	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		144.00000	0,131	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,068.00000	3,171	24.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		305.00000	0,280	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,729.00000	1,820	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		707.00000	0,650	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		631.00000	0,690	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,679.00000	1,577	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		103.00000	0,117	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,093.00000	2,979	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,019	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,578.00000	4,463	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,003	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		8.00000	0,007	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,882.00000	7,997	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		26.00000	0,022	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,400.00000	6,512	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		58.00000	0,052	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,932.00000	5,042	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		117.00000	0,106	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,491.00000	3,596	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		244.00000	0,223	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,118.00000	2,213	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		543.00000	0,499	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		917.00000	0,989	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,318.00000	1,225	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		192.00000	0,215	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,653.00000	2,539	18.08	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	10.10	Put		27.00000	0,029	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,132.00000	4,018	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,008	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		42.00000	0,037	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,616.00000	5,727	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		67.00000	0,060	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,641.00000	4,750	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		107.00000	0,097	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,681.00000	3,787	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		171.00000	0,155	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,745.00000	2,845	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		283.00000	0,259	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,857.00000	1,949	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		367.00000	0,337	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,441.00000	1,527	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		484.00000	0,444	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,058.00000	1,134	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		646.00000	0,594	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		720.00000	0,784	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		876.00000	0,807	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		450.00000	0,497	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		313.00000	0,287	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,687.00000	1,777	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		41.00000	0,036	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,665.00000	5,776	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	14/06/2010	Foreign Exchange Future	17.35	Call		65.00000	0,058	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,689.00000	4,798	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		104.00000	0,095	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,728.00000	3,835	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		166.00000	0,151	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,790.00000	2,891	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		357.00000	0,328	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,481.00000	1,568	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		471.00000	0,432	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,095.00000	1,172	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		628.00000	0,577	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		752.00000	0,817	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		850.00000	0,783	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		474.00000	0,523	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		339.00000	0,311	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,563.00000	1,651	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		61.00000	0,054	26.50	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,835.00000	4,944	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		458.00000	0,420	19.73	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,132.00000	1,210	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		276.00000	0,253	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,900.00000	1,993	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		7.00000	0,006	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,081.00000	8,196	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		33.00000	0,028	27.56	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	14/06/2010	Foreign Exchange Future	18.80	Put		6,107.00000	6,218	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		86.00000	0,077	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,160.00000	4,267	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		220.00000	0,201	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,294.00000	2,391	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,934.00000	3,819	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,009	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		7.00000	0,006	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,981.00000	8,096	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		35.00000	0,030	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,009.00000	6,120	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		90.00000	0,081	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,064.00000	4,171	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		232.00000	0,212	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,206.00000	2,302	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,034.00000	3,919	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	0,009	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		7.00000	0,006	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,031.00000	8,146	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		34.00000	0,029	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,058.00000	6,169	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,984.00000	3,869	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,009	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		6.00000	0,005	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,280.00000	8,395	26.94	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	19.00	Call		28.00000	0,024	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,302.00000	6,414	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,736.00000	3,621	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,011	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		5.00000	0,005	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,379.00000	8,495	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		74.00000	0,066	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,448.00000	4,556	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		189.00000	0,172	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,563.00000	2,662	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,637.00000	3,522	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,012	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		5.00000	0,005	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,329.00000	8,445	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		27.00000	0,023	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,351.00000	6,463	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,686.00000	3,571	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,011	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		5.00000	0,004	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,429.00000	8,544	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		25.00000	0,021	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,449.00000	6,561	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		184.00000	0,167	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,608.00000	2,707	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,587.00000	3,472	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	9.15	Put		11.00000	0,012	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		5.00000	0,004	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,579.00000	8,694	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		22.00000	0,019	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,596.00000	6,709	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,439.00000	3,324	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,014	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,004	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,628.00000	8,744	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		21.00000	0,018	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,645.00000	6,758	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		5.00000	0,004	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,529.00000	8,644	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		23.00000	0,020	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,547.00000	6,660	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,488.00000	3,373	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,013	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		8.00000	0,007	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,832.00000	7,947	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		250.00000	0,229	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,074.00000	2,169	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,182.00000	4,067	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,007	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,538.00000	3,423	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,013	21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,528.00000	4,414	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,004	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,678.00000	4,563	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,003	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,479.00000	4,364	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,004	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		6.00000	0,006	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,130.00000	8,246	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		32.00000	0,027	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,156.00000	6,267	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		84.00000	0,075	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,208.00000	4,315	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		215.00000	0,196	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,339.00000	2,436	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,885.00000	3,770	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,010	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		7.00000	0,006	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,931.00000	8,046	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		238.00000	0,218	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,162.00000	2,258	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,083.00000	3,968	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,008	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,379.00000	4,265	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,005	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		9.00000	0,008	27.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,683.00000	7,798	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,330.00000	4,215	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,005	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		6.00000	0,005	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,180.00000	8,295	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		30.00000	0,026	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,204.00000	6,316	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		209.00000	0,191	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,383.00000	2,481	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,835.00000	3,720	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,010	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		4.00000	0,003	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,778.00000	8,893	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		19.00000	0,016	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,793.00000	6,906	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		6.00000	0,005	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,230.00000	8,345	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		29.00000	0,025	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,253.00000	6,365	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		79.00000	0,071	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,303.00000	4,411	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		204.00000	0,186	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,428.00000	2,526	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,785.00000	3,670	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,010	21.92	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	21.20	Call		5.00000	0,004	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,479.00000	8,594	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		24.00000	0,021	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,498.00000	6,611	27.42	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08710	0.08111		23.60	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		0.00000	0,009	23.60	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		0.00000	0,002	23.60	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		0.00000	0,004	27.52	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		0.00000	0,007	27.52	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		0.00000	0,017	22.56	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.56	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08870	0.08100		27.56	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		0.00000	0,011	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		0.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		0.00000	0,007	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		0.00000	0,008	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		0.00000	0,019	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	21.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.13260	11.16160		16.77	166,989.00	15	30,781.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,538.00000	8,567	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	48.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,538.00000	6,567	48.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	52.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,638.00000	8,667	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,638.00000	6,667	48.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,288.00000	8,317	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	47.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,288.00000	6,317	47.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	43.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,288.00000	4,317	43.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,712.00000	1,683	25.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	25.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,712.00000	2,683	23.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	23.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,712.00000	3,683	33.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	33.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,188.00000	8,217	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,188.00000	6,217	47.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	42.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,188.00000	4,217	42.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		83.00000	0,073	18.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		271.00000	0,290	18.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		817.00000	0,788	20.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		5.00000	0,005	20.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,812.00000	1,783	25.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	25.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,812.00000	2,783	22.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,812.00000	3,783	35.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	35.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,088.00000	8,117	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,088.00000	6,117	47.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		114.00000	0,101	17.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		202.00000	0,218	17.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		915.00000	0,886	20.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		3.00000	0,003	20.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,912.00000	2,883	22.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,912.00000	3,883	37.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	37.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,438.00000	8,467	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	48.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,438.00000	6,467	48.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,688.00000	8,717	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	48.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,688.00000	6,717	48.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,738.00000	8,767	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	49.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,738.00000	6,767	49.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,588.00000	8,617	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	48.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,588.00000	6,617	48.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,488.00000	8,517	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,488.00000	6,517	48.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,338.00000	8,367	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,338.00000	6,367	47.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,238.00000	8,267	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,238.00000	6,267	47.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,238.00000	4,267	42.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		71.00000	0,062	18.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		309.00000	0,329	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		769.00000	0,740	20.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		7.00000	0,007	20.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,762.00000	1,733	25.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,762.00000	2,733	22.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,762.00000	3,733	34.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,138.00000	8,167	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,138.00000	6,167	47.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,038.00000	8,067	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	47.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,038.00000	6,067	47.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,038.00000	4,067	42.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,038.00000	3,067	36.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		133.00000	0,118	17.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		171.00000	0,185	17.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		965.00000	0,935	21.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		3.00000	0,002	21.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,962.00000	1,933	26.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	26.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,962.00000	2,933	22.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,962.00000	3,933	38.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	38.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	42.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,138.00000	4,167	42.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,138.00000	3,167	36.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		98.00000	0,086	17.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		236.00000	0,253	17.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		866.00000	0,837	20.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,004	20.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,862.00000	1,833	25.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	25.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,862.00000	2,833	22.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	22.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,862.00000	3,833	36.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	36.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	43.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,338.00000	4,367	43.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,338.00000	3,367	38.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		52.00000	0,044	18.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		390.00000	0,411	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		673.00000	0,645	19.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		11.00000	0,012	19.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,662.00000	1,633	24.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	24.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,662.00000	2,633	23.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	23.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,662.00000	3,633	33.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	33.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,438.00000	4,467	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		37.00000	0,032	19.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		475.00000	0,499	19.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,562.00000	1,533	24.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,562.00000	2,533	23.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,562.00000	3,533	31.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	31.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,588.00000	4,617	43.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,412.00000	1,383	23.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,412.00000	2,383	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,412.00000	3,383	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,688.00000	4,717	43.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		359.00000	0,336	18.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		47.00000	0,053	18.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,312.00000	1,283	22.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,312.00000	2,283	25.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,312.00000	3,283	26.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,888.00000	4,917	44.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,888.00000	3,917	41.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,113.00000	1,084	21.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,001	21.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,112.00000	2,083	26.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	26.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,112.00000	3,083	23.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	23.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,938.00000	4,967	44.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		178.00000	0,165	17.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		116.00000	0,132	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,063.00000	1,034	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		1.00000	0,001	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,062.00000	3,033	22.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	22.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,838.00000	4,867	44.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,838.00000	3,867	41.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		10.00000	0,008	22.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		848.00000	0,875	22.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		244.00000	0,226	17.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		82.00000	0,093	17.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,163.00000	1,134	22.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	22.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,162.00000	2,133	25.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	25.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,162.00000	3,133	24.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,738.00000	4,767	44.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,738.00000	3,767	40.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		14.00000	0,012	21.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		752.00000	0,779	21.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		319.00000	0,298	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		57.00000	0,065	17.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,262.00000	1,233	22.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,262.00000	2,233	25.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,262.00000	3,233	26.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	26.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		44.00000	0,037	19.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		432.00000	0,454	19.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,488.00000	4,517	43.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,512.00000	1,483	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,512.00000	2,483	24.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,512.00000	3,483	30.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	30.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,538.00000	4,567	43.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	39.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,538.00000	3,567	39.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		27.00000	0,023	20.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		565.00000	0,590	20.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		488.00000	0,462	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		26.00000	0,029	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,462.00000	1,433	23.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,462.00000	2,433	24.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,462.00000	3,433	29.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	29.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,638.00000	4,667	43.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,638.00000	3,667	40.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		19.00000	0,016	20.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		657.00000	0,683	20.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		400.00000	0,377	18.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		38.00000	0,044	18.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,362.00000	1,333	23.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	23.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,362.00000	2,333	24.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,362.00000	3,333	27.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		9.00000	0,007	22.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		897.00000	0,924	22.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		17.00000	0,014	21.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		705.00000	0,731	21.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		23.00000	0,019	20.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		611.00000	0,636	20.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	49.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,938.00000	6,967	49.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,438.00000	5,467	45.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,938.00000	3,967	41.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		8.00000	0,006	22.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		946.00000	0,973	22.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		579.00000	0,551	19.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		17.00000	0,018	19.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,062.00000	2,033	26.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	26.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	49.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,088.00000	7,117	49.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	46.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,588.00000	5,617	46.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,088.00000	4,117	42.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		443.00000	0,418	18.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		31.00000	0,035	18.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,912.00000	1,883	26.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	26.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	50.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,388.00000	7,417	50.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,888.00000	5,917	46.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,388.00000	4,417	43.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		210.00000	0,194	17.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		98.00000	0,111	17.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,612.00000	1,583	24.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	24.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,588.00000	3,617	39.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		12.00000	0,010	21.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		800.00000	0,827	21.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		61.00000	0,052	18.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		349.00000	0,369	18.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		280.00000	0,261	17.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		68.00000	0,078	17.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		721.00000	0,692	19.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		9.00000	0,009	19.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,488.00000	3,517	39.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		6.00000	0,005	23.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		994.00000	1,022	23.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		32.00000	0,027	19.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		520.00000	0,544	19.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		154.00000	0,137	16.77	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	14/12/2009	Foreign Exchange Future	11.15	Put		142.00000	0,154	16.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		533.00000	0,506	19.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		21.00000	0,023	19.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		5.00000	0,004	23.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,093.00000	1,121	23.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.72	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,438.00000	3,467	38.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		6.00000	0,004	23.33	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,044.00000	1,071	23.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		4.00000	0,003	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,142.00000	1,170	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		3.00000	0,002	24.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,291.00000	1,319	24.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		4.00000	0,003	24.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,192.00000	1,220	24.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		1.00000	0,001	26.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,539.00000	1,568	26.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		2.00000	0,001	25.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,440.00000	1,468	25.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		2.00000	0,002	25.21	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,340.00000	1,369	25.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		3.00000	0,002	24.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,241.00000	1,269	24.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		1.00000	0,001	27.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,689.00000	1,718	27.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		1.00000	0,001	26.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,589.00000	1,618	26.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		2.00000	0,001	26.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,490.00000	1,518	26.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		2.00000	0,002	25.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,390.00000	1,419	25.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		1.00000	0,001	27.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,639.00000	1,668	27.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		1.00000	0,001	28.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,839.00000	1,868	28.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		1.00000	0,001	27.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,739.00000	1,768	27.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		1.00000	0,001	28.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,789.00000	1,818	28.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,938.00000	2,967	35.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		1.00000	0,000	28.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,939.00000	1,967	28.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,188.00000	2,217	30.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		1,988.00000	2,017	29.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		1.00000	0,000	28.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,889.00000	1,917	28.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,838.00000	2,867	34.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,738.00000	2,767	34.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,638.00000	2,667	33.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,538.00000	2,567	32.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,438.00000	2,467	32.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,338.00000	2,367	31.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,238.00000	2,267	30.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,138.00000	2,167	30.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,038.00000	2,067	29.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,088.00000	3,117	36.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		2,988.00000	3,017	35.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,888.00000	2,917	35.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,788.00000	2,817	34.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,688.00000	2,717	33.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,588.00000	2,617	33.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,488.00000	2,517	32.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,388.00000	2,417	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,288.00000	2,317	31.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	29.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,088.00000	2,117	29.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,688.00000	3,717	40.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	51.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,788.00000	7,817	51.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,788.00000	5,817	46.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,788.00000	3,817	41.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,213.00000	1,183	22.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		1.00000	0,000	22.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,212.00000	2,183	25.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,212.00000	3,183	25.23	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	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,212.00000	4,183	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	51.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,838.00000	7,867	51.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,838.00000	5,867	46.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,162.00000	4,133	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	52.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,888.00000	7,917	52.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,112.00000	4,083	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		7,988.00000	8,017	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		5,988.00000	6,017	47.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		3,988.00000	4,017	42.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		1,014.00000	0,985	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2.00000	0,002	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2,012.00000	1,983	26.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	26.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3,012.00000	2,983	21.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		4,012.00000	3,983	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	52.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,938.00000	7,967	52.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	46.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,938.00000	5,967	46.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,062.00000	4,033	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,388.00000	8,417	52.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	48.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,388.00000	6,417	48.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		626.00000	0,598	19.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		14.00000	0,015	19.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,612.00000	2,583	23.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,612.00000	3,583	32.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.32540	11.36010		17.43	79,277.80	7	5,560.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,290.00000	8,325	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,291.00000	6,326	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		17.00000	0,016	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,307.00000	4,341	29.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		68.00000	0,067	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,358.00000	2,392	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		322.00000	0,311	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		612.00000	0,636	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		850.00000	0,822	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		140.00000	0,147	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,730.00000	1,696	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		20.00000	0,021	18.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,714.00000	2,680	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,005	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,711.00000	3,676	26.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,540.00000	8,575	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,541.00000	6,576	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,640.00000	8,675	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,641.00000	6,676	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,390.00000	8,425	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,391.00000	6,426	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		144.00000	0,139	21.94	0.00	0	13,636.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,384.00000	1,414	21.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,190.00000	8,225	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	28.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,191.00000	6,226	28.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		19.00000	0,019	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,209.00000	4,244	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		73.00000	0,072	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,263.00000	2,297	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		353.00000	0,341	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		543.00000	0,566	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		925.00000	0,896	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		115.00000	0,121	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,826.00000	1,792	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		16.00000	0,017	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,814.00000	2,779	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,004	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,811.00000	3,776	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,041.00000	8,076	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		2.00000	0,002	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,042.00000	6,077	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		23.00000	0,022	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,063.00000	4,097	29.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		82.00000	0,080	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,122.00000	2,155	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		406.00000	0,392	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		446.00000	0,467	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,044.00000	1,013	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		84.00000	0,088	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,972.00000	1,937	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,012	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,963.00000	2,928	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,961.00000	3,926	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,091.00000	8,125	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		2.00000	0,002	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,092.00000	6,127	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		22.00000	0,021	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,112.00000	4,146	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		79.00000	0,077	24.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,169.00000	2,202	24.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		388.00000	0,374	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		478.00000	0,499	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,004.00000	0,973	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		94.00000	0,098	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,923.00000	1,889	18.41	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	9.45	Put		13.00000	0,014	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,913.00000	2,879	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,004	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,911.00000	3,876	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,440.00000	8,475	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,441.00000	6,476	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,690.00000	8,725	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,691.00000	6,726	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,740.00000	8,775	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,741.00000	6,776	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,590.00000	8,625	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,591.00000	6,626	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,490.00000	8,525	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,491.00000	6,526	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,340.00000	8,375	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,341.00000	6,376	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,240.00000	8,275	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,241.00000	6,276	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		18.00000	0,018	29.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,258.00000	4,293	29.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		71.00000	0,069	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,311.00000	2,344	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		337.00000	0,325	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		577.00000	0,600	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		887.00000	0,858	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		127.00000	0,133	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,778.00000	1,744	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		18.00000	0,019	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,764.00000	2,729	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,761.00000	3,726	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,140.00000	8,175	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		2.00000	0,001	28.63	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	15/03/2010	Foreign Exchange Future	17.50	Put		6,142.00000	6,176	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,991.00000	8,026	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		2.00000	0,002	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,992.00000	6,027	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		24.00000	0,024	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,014.00000	4,049	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		42.00000	0,041	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,032.00000	3,066	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		85.00000	0,083	24.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,075.00000	2,108	24.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		175.00000	0,170	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,165.00000	1,195	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		426.00000	0,410	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		416.00000	0,435	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,086.00000	1,054	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		76.00000	0,079	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,021.00000	1,986	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		11.00000	0,011	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,013.00000	2,978	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		4,011.00000	3,976	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		20.00000	0,020	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,160.00000	4,195	29.80	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	14.50	Call		39.00000	0,038	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,179.00000	3,213	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		76.00000	0,074	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,216.00000	2,249	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		155.00000	0,151	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,295.00000	1,326	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		370.00000	0,357	17.97	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		510.00000	0,532	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		964.00000	0,934	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		104.00000	0,109	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,875.00000	1,840	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,864.00000	2,829	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		4.00000	0,004	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,861.00000	3,826	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		16.00000	0,016	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,356.00000	4,391	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		34.00000	0,034	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,374.00000	3,409	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		66.00000	0,064	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,406.00000	2,439	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		133.00000	0,129	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,473.00000	1,504	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		308.00000	0,297	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		648.00000	0,672	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		813.00000	0,786	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		153.00000	0,161	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,682.00000	1,648	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		22.00000	0,023	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,665.00000	2,630	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		5.00000	0,005	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,661.00000	3,627	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,002	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		15.00000	0,015	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,405.00000	4,440	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		33.00000	0,033	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,423.00000	3,458	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		63.00000	0,062	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,453.00000	2,487	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		128.00000	0,125	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,518.00000	1,550	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		294.00000	0,284	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		684.00000	0,709	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		778.00000	0,751	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		168.00000	0,176	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,635.00000	1,600	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		25.00000	0,025	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,615.00000	2,580	21.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,005	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,611.00000	3,577	25.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,002	25.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		12.00000	0,011	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,602.00000	4,636	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		30.00000	0,029	28.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,620.00000	3,654	28.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		55.00000	0,054	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,645.00000	2,679	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		111.00000	0,108	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,701.00000	1,733	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		246.00000	0,238	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		836.00000	0,863	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		645.00000	0,622	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		235.00000	0,247	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,446.00000	1,413	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		36.00000	0,038	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,416.00000	2,382	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,007	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,412.00000	3,377	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,002	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		11.00000	0,011	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,651.00000	4,686	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		29.00000	0,028	28.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,669.00000	3,703	28.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		53.00000	0,052	26.36	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	15/03/2010	Foreign Exchange Future	14.00	Put		2,693.00000	2,727	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		107.00000	0,104	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,747.00000	1,779	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		235.00000	0,227	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		875.00000	0,902	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		614.00000	0,592	17.13	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		254.00000	0,267	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,400.00000	1,366	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		40.00000	0,041	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,367.00000	2,332	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,007	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,362.00000	3,327	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,002	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		13.00000	0,013	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,503.00000	4,538	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		32.00000	0,031	28.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,522.00000	3,556	28.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		59.00000	0,058	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,549.00000	2,583	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		119.00000	0,116	22.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,609.00000	1,641	22.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		269.00000	0,259	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		759.00000	0,784	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		710.00000	0,685	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		200.00000	0,210	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,540.00000	1,506	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		30.00000	0,031	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,516.00000	2,481	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		6.00000	0,006	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,511.00000	3,477	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,002	25.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		14.00000	0,014	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,454.00000	4,489	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		32.00000	0,032	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,472.00000	3,507	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		61.00000	0,060	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,501.00000	2,535	25.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		124.00000	0,120	22.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,564.00000	1,595	22.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		281.00000	0,271	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		721.00000	0,746	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		743.00000	0,718	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		183.00000	0,193	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,587.00000	1,553	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		27.00000	0,028	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,565.00000	2,531	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,006	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,561.00000	3,527	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,002	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		12.00000	0,012	29.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,552.00000	4,587	29.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		31.00000	0,030	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,571.00000	3,605	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		57.00000	0,056	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,597.00000	2,631	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		115.00000	0,112	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,655.00000	1,687	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		257.00000	0,248	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		797.00000	0,823	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		677.00000	0,653	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		217.00000	0,228	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,493.00000	1,459	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		33.00000	0,034	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,466.00000	2,431	20.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,006	20.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,462.00000	3,427	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		9.00000	0,009	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,799.00000	4,834	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		27.00000	0,026	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,817.00000	3,851	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		48.00000	0,047	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,838.00000	2,872	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		97.00000	0,094	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,887.00000	1,919	23.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		207.00000	0,200	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		997.00000	1,025	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		528.00000	0,508	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		318.00000	0,333	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,263.00000	1,230	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		53.00000	0,055	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,218.00000	2,184	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,009	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,212.00000	3,178	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,003	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		10.00000	0,010	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,700.00000	4,735	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		28.00000	0,028	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,718.00000	3,753	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		52.00000	0,050	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,742.00000	2,775	26.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		103.00000	0,101	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,793.00000	1,826	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		225.00000	0,218	19.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		915.00000	0,943	19.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		584.00000	0,563	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		274.00000	0,288	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,354.00000	1,321	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		44.00000	0,046	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,317.00000	2,283	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	9.05	Put		7.00000	0,008	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,312.00000	3,277	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		10.00000	0,009	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,750.00000	4,784	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		28.00000	0,027	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,768.00000	3,802	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		50.00000	0,049	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,790.00000	2,824	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		100.00000	0,098	23.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,840.00000	1,873	23.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		556.00000	0,535	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		296.00000	0,310	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,308.00000	1,275	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		48.00000	0,050	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,268.00000	2,233	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		8.00000	0,008	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,262.00000	3,227	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		9.00000	0,008	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,849.00000	4,883	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		26.00000	0,025	29.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,866.00000	3,900	29.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		47.00000	0,046	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,887.00000	2,921	26.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		94.00000	0,091	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,934.00000	1,966	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		198.00000	0,192	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,038.00000	1,067	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		501.00000	0,482	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		341.00000	0,357	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,218.00000	1,185	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		58.00000	0,060	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,169.00000	2,134	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		9.00000	0,009	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,162.00000	3,128	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,003	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		8.00000	0,008	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,898.00000	4,933	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		25.00000	0,025	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,915.00000	3,950	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		45.00000	0,044	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,935.00000	2,969	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		91.00000	0,088	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,981.00000	2,013	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		190.00000	0,184	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,080.00000	1,109	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		475.00000	0,458	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		365.00000	0,383	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,173.00000	1,141	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		63.00000	0,066	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,119.00000	2,085	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		9.00000	0,010	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,113.00000	3,078	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		216.00000	0,209	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		956.00000	0,984	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	31.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,791.00000	7,826	31.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		2.00000	0,002	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,792.00000	5,827	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,210.00000	4,176	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,001	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,941.00000	7,976	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		2.00000	0,002	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,942.00000	5,977	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		25.00000	0,024	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,965.00000	3,999	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		88.00000	0,086	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,028.00000	2,061	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		450.00000	0,433	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		390.00000	0,408	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,129.00000	1,097	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		69.00000	0,072	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,070.00000	2,035	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		10.00000	0,010	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,063.00000	3,028	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		3.00000	0,003	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,061.00000	4,026	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	31.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,891.00000	7,926	31.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		2.00000	0,002	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,892.00000	5,927	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,111.00000	4,076	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	31.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,741.00000	7,776	31.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,002	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,742.00000	5,777	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,260.00000	4,226	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,001	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	31.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,841.00000	7,876	31.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		2.00000	0,002	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,842.00000	5,877	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,161.00000	4,126	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,001	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.51260	11.54970		17.52	1,162,772.60	101	1,956.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		418.00000	0,408	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		968.00000	0,995	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		474.00000	0,461	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		824.00000	0,848	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		445.00000	0,433	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		895.00000	0,920	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		19.00000	0,018	32.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,769.00000	7,805	32.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		42.00000	0,041	30.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,792.00000	5,828	30.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		89.00000	0,087	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,839.00000	3,874	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		216.00000	0,212	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,966.00000	1,999	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		709.00000	0,688	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		459.00000	0,475	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,372.00000	1,338	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		122.00000	0,125	16.42	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,279.00000	2,241	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		29.00000	0,028	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,259.00000	3,222	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		9.00000	0,009	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,252.00000	4,215	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		16.00000	0,016	32.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,066.00000	8,103	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		38.00000	0,037	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,088.00000	6,124	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		80.00000	0,078	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,130.00000	4,165	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		187.00000	0,183	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,237.00000	2,270	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		573.00000	0,558	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		623.00000	0,645	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,134.00000	1,105	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		184.00000	0,192	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,992.00000	1,955	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		42.00000	0,042	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,962.00000	2,925	20.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		12.00000	0,012	20.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,954.00000	3,917	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		16.00000	0,015	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,166.00000	8,202	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		36.00000	0,035	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,186.00000	6,222	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		76.00000	0,075	27.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,226.00000	4,262	27.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		178.00000	0,174	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,328.00000	2,361	23.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		537.00000	0,523	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		687.00000	0,710	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,064.00000	1,036	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		214.00000	0,223	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,899.00000	1,863	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		49.00000	0,050	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,864.00000	2,827	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		14.00000	0,014	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,855.00000	3,817	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,004	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		18.00000	0,018	32.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,818.00000	7,855	32.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		41.00000	0,040	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,841.00000	5,877	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		87.00000	0,086	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,887.00000	3,923	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		211.00000	0,207	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,011.00000	2,044	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		684.00000	0,664	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		484.00000	0,501	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,330.00000	1,297	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		130.00000	0,134	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,230.00000	2,193	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		30.00000	0,030	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,209.00000	3,172	20.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,009	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,202.00000	4,165	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		18.00000	0,017	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,868.00000	7,904	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		41.00000	0,040	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,891.00000	5,927	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		86.00000	0,084	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,936.00000	3,971	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		206.00000	0,202	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,056.00000	2,089	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		660.00000	0,640	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		510.00000	0,527	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,289.00000	1,256	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		139.00000	0,143	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,182.00000	2,145	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		32.00000	0,032	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,160.00000	3,123	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,010	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,153.00000	4,116	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		17.00000	0,016	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,017.00000	8,053	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		39.00000	0,038	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,039.00000	6,075	30.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		81.00000	0,080	27.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,081.00000	4,117	27.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		192.00000	0,188	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,192.00000	2,225	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		592.00000	0,576	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		592.00000	0,613	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,170.00000	1,141	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		170.00000	0,178	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,038.00000	2,002	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		38.00000	0,039	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,012.00000	2,975	20.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,012	20.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		4,004.00000	3,967	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		18.00000	0,017	32.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,918.00000	7,954	32.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		40.00000	0,039	30.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,940.00000	5,976	30.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		84.00000	0,083	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,984.00000	4,020	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		201.00000	0,197	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,101.00000	2,134	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		637.00000	0,617	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		537.00000	0,554	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,249.00000	1,216	16.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		149.00000	0,153	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,134.00000	2,097	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		34.00000	0,034	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,110.00000	3,073	20.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,010	20.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,103.00000	4,066	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		17.00000	0,017	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,967.00000	8,004	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		39.00000	0,039	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,989.00000	6,026	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		83.00000	0,081	27.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,033.00000	4,068	27.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		196.00000	0,193	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,146.00000	2,180	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		614.00000	0,595	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		564.00000	0,582	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,209.00000	1,177	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		159.00000	0,164	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,086.00000	2,049	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		36.00000	0,036	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,061.00000	3,024	20.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		11.00000	0,011	20.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,053.00000	4,017	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,004	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		14.00000	0,014	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,314.00000	8,351	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		34.00000	0,033	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,334.00000	6,370	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		72.00000	0,070	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,372.00000	4,407	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		165.00000	0,161	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,465.00000	2,498	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		489.00000	0,476	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		789.00000	0,813	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		965.00000	0,939	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		265.00000	0,276	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,763.00000	1,727	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		63.00000	0,064	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,717.00000	2,680	19.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,017	19.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,705.00000	3,668	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		15.00000	0,014	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,265.00000	8,301	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		35.00000	0,034	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,285.00000	6,321	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		73.00000	0,072	27.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,323.00000	4,359	27.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		169.00000	0,165	23.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,419.00000	2,452	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		504.00000	0,491	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		754.00000	0,778	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		997.00000	0,971	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		247.00000	0,258	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,808.00000	1,772	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		58.00000	0,059	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,766.00000	2,729	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,016	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,755.00000	3,718	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		14.00000	0,013	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,364.00000	8,400	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		33.00000	0,032	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,383.00000	6,419	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		70.00000	0,069	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,420.00000	4,456	28.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		161.00000	0,158	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,511.00000	2,545	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		933.00000	0,908	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		283.00000	0,295	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,718.00000	1,682	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		68.00000	0,069	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,668.00000	2,631	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,018	19.08	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	7.90	Call		3,656.00000	3,619	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		13.00000	0,013	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,413.00000	8,450	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		33.00000	0,032	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,433.00000	6,469	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		69.00000	0,067	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,469.00000	4,504	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		157.00000	0,154	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,557.00000	2,591	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		459.00000	0,447	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		859.00000	0,884	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		903.00000	0,878	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		303.00000	0,315	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,673.00000	1,638	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		73.00000	0,075	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,619.00000	2,582	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,606.00000	3,569	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,006	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		15.00000	0,014	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,215.00000	8,251	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		35.00000	0,034	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,235.00000	6,271	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		75.00000	0,073	27.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,275.00000	4,310	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		173.00000	0,170	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,373.00000	2,407	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		521.00000	0,507	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		721.00000	0,744	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,030.00000	1,003	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		230.00000	0,240	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,854.00000	1,818	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		54.00000	0,055	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,815.00000	2,778	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,015	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,805.00000	3,768	23.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	23.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		13.00000	0,012	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,463.00000	8,499	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		32.00000	0,031	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,482.00000	6,518	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		67.00000	0,066	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,517.00000	4,553	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		153.00000	0,150	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,603.00000	2,637	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		873.00000	0,848	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		323.00000	0,335	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,629.00000	1,594	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		79.00000	0,081	16.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,570.00000	2,533	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,556.00000	3,519	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		12.00000	0,011	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,612.00000	8,648	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		30.00000	0,029	31.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,630.00000	6,666	31.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		64.00000	0,062	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,664.00000	4,699	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		143.00000	0,140	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,743.00000	2,777	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		406.00000	0,395	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,006.00000	1,032	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		787.00000	0,765	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		387.00000	0,402	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,498.00000	1,464	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		98.00000	0,101	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,424.00000	2,387	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		24.00000	0,024	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,408.00000	3,371	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,008	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.87420	11.91610		18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		88.00000	0,087	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,372.00000	8,413	30.67	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	18.20	Call		137.00000	0,136	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,421.00000	6,462	28.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		214.00000	0,214	25.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,498.00000	4,540	25.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		375.00000	0,373	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,659.00000	2,699	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		770.00000	0,761	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,054.00000	1,087	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,195.00000	1,172	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		479.00000	0,498	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,893.00000	1,856	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		177.00000	0,182	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,774.00000	2,731	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	0,057	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,739.00000	3,697	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,023	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		819.00000	0,809	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		953.00000	0,985	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		86.00000	0,085	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,420.00000	8,461	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		136.00000	0,135	28.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,470.00000	6,511	28.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		212.00000	0,211	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,546.00000	4,587	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		369.00000	0,367	22.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,703.00000	2,743	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		754.00000	0,745	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,088.00000	1,121	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,168.00000	1,147	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		502.00000	0,523	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,852.00000	1,816	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		186.00000	0,192	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,727.00000	2,685	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		61.00000	0,061	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,690.00000	3,648	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		24.00000	0,024	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		67.00000	0,066	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,101.00000	9,142	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		117.00000	0,116	29.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,151.00000	7,192	29.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		179.00000	0,178	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,213.00000	5,254	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		298.00000	0,297	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,332.00000	3,373	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		574.00000	0,569	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,608.00000	1,645	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		854.00000	0,844	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		888.00000	0,920	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,337.00000	1,310	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		371.00000	0,386	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,100.00000	2,060	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		134.00000	0,136	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		3,009.00000	2,965	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		43.00000	0,041	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		70.00000	0,069	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,004.00000	9,045	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		119.00000	0,119	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,053.00000	7,095	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		183.00000	0,182	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,117.00000	5,158	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		307.00000	0,306	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,241.00000	3,282	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		595.00000	0,590	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,529.00000	1,566	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		892.00000	0,880	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		826.00000	0,856	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,402.00000	1,374	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		336.00000	0,350	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,186.00000	2,146	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		120.00000	0,122	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,104.00000	3,061	17.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		38.00000	0,037	17.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		95.00000	0,094	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,179.00000	8,220	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		143.00000	0,143	28.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,227.00000	6,269	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		226.00000	0,225	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,310.00000	4,351	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		401.00000	0,399	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,485.00000	2,525	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		836.00000	0,826	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		920.00000	0,952	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,307.00000	1,281	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		391.00000	0,407	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,058.00000	2,019	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		142.00000	0,145	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,961.00000	2,918	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		45.00000	0,044	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,936.00000	3,894	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,020	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		91.00000	0,090	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,275.00000	8,316	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		140.00000	0,139	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,324.00000	6,365	28.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		220.00000	0,219	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,404.00000	4,445	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		387.00000	0,386	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,571.00000	2,612	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		802.00000	0,793	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		986.00000	1,019	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	13/12/2010	Foreign Exchange Future	11.10	Call		1,250.00000	1,226	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		434.00000	0,452	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,974.00000	1,936	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		158.00000	0,162	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,867.00000	2,824	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		51.00000	0,050	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,838.00000	3,795	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		22.00000	0,021	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		82.00000	0,081	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,566.00000	8,607	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		131.00000	0,130	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,615.00000	6,656	28.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		204.00000	0,203	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,688.00000	4,729	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		352.00000	0,350	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,836.00000	2,876	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		709.00000	0,702	19.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,193.00000	1,228	19.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,092.00000	1,073	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		576.00000	0,599	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,734.00000	1,699	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		218.00000	0,225	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,589.00000	2,547	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		73.00000	0,073	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,543.00000	3,501	18.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		27.00000	0,027	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		78.00000	0,077	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,712.00000	8,753	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		127.00000	0,126	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,761.00000	6,802	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		196.00000	0,196	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,830.00000	4,872	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		336.00000	0,334	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		2,970.00000	3,010	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		668.00000	0,662	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,302.00000	1,338	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,020.00000	1,004	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		654.00000	0,680	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,619.00000	1,586	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		253.00000	0,262	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,453.00000	2,411	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		87.00000	0,087	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,397.00000	3,354	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		31.00000	0,030	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		99.00000	0,098	30.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,033.00000	8,074	30.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		148.00000	0,147	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,082.00000	6,123	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		235.00000	0,234	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,169.00000	4,210	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		421.00000	0,419	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,355.00000	2,395	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,083.00000	4,041	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	0,017	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		98.00000	0,097	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,082.00000	8,123	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		147.00000	0,146	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,131.00000	6,172	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		232.00000	0,231	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,216.00000	4,257	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		414.00000	0,412	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,398.00000	2,438	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		872.00000	0,862	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		856.00000	0,888	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,367.00000	1,340	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		351.00000	0,366	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,142.00000	2,102	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		126.00000	0,128	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,056.00000	3,013	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		40.00000	0,039	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,034.00000	3,992	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,018	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		96.00000	0,095	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,130.00000	8,171	30.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		145.00000	0,144	28.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,179.00000	6,220	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		229.00000	0,228	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,263.00000	4,304	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		407.00000	0,405	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,441.00000	2,481	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,985.00000	3,943	20.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,019	20.15	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.96200	253.59200			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			322.48000	321.99300			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			299.34200	298.68200			0.00	0	592.00
ALBI	On	06/05/2010	Index Future			304.82900	304.18600			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			310.09800	309.45900			0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.76580	6.76950		15.73	0.00	0	12,062.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		8,081.00000	8,084	63.07	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	49.79	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		4,081.00000	4,084	49.79	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	44.89	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		2,081.00000	2,084	44.89	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		921.00000	0,917	30.77	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		2.00000	0,001	30.77	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		1,920.00000	1,916	24.40	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.40	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	14/12/2009	Foreign Exchange Future	2.85	Call		3,920.00000	3,916	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		8,031.00000	8,034	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	57.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		6,031.00000	6,034	57.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	49.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		4,031.00000	4,034	49.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,000	44.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		2,032.00000	2,034	44.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		971.00000	0,967	31.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		2.00000	0,001	31.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		1,970.00000	1,966	23.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		1.00000	0,000	23.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		2,970.00000	2,966	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		3,970.00000	3,966	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,131.00000	8,134	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	57.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,131.00000	6,134	57.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	49.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,131.00000	4,134	49.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	45.01	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	14/12/2009	Foreign Exchange Future	8.90	Put		2,131.00000	2,134	45.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,870.00000	1,866	24.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,870.00000	2,866	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,870.00000	3,866	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,981.00000	7,984	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	57.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,981.00000	5,984	57.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	49.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,981.00000	3,984	49.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,000	44.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,982.00000	1,984	44.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,021.00000	1,016	32.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		2.00000	0,000	32.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,020.00000	2,016	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,020.00000	3,016	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,020.00000	4,016	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	62.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,931.00000	7,934	62.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Call		0.00000	0,000	57.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Put		5,931.00000	5,934	57.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Call		0.00000	0,000	49.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Put		3,931.00000	3,934	49.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Call		1.00000	0,000	43.93	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Put		1,932.00000	1,934	43.93	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Call		1,070.00000	1,066	31.98	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Put		1.00000	0,000	31.98	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Call		2,070.00000	2,066	23.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Call		3,070.00000	3,066	23.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Call		4,070.00000	4,066	23.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Call		0.00000	0,000	62.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Put		7,631.00000	7,634	62.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.40	Call		0.00000	0,000	55.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.40	Put		5,631.00000	5,634	55.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.40	Call		0.00000	0,000	48.57	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.40	Put		3,631.00000	3,634	48.57	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.40	Call		1.00000	0,000	39.60	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.40	Put		1,632.00000	1,634	39.60	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.40	Call		1,370.00000	1,366	29.31	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.40	Put		1.00000	0,000	29.31	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.40	Call		2,370.00000	2,366	23.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,370.00000	3,366	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,370.00000	4,366	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	62.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,881.00000	7,884	62.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,881.00000	5,884	56.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,881.00000	3,884	49.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,000	43.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,882.00000	1,884	43.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,120.00000	1,116	31.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		1.00000	0,000	31.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,120.00000	2,116	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,120.00000	3,116	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,120.00000	4,116	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	62.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,831.00000	7,834	62.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	49.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,831.00000	3,834	49.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,000	42.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,832.00000	1,834	42.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,170.00000	1,166	31.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		1.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,170.00000	2,166	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,170.00000	4,166	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	62.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,781.00000	7,784	62.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	48.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,781.00000	3,784	48.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,000	41.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,782.00000	1,784	41.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,220.00000	1,216	30.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		1.00000	0,000	30.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,220.00000	2,216	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,220.00000	4,216	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	62.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,731.00000	7,734	62.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	56.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,731.00000	5,734	56.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	48.80	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	14/12/2009	Foreign Exchange Future	10.50	Put		3,731.00000	3,734	48.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,000	41.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,732.00000	1,734	41.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,270.00000	1,266	30.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		1.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,270.00000	2,266	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,270.00000	3,266	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,270.00000	4,266	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	62.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,681.00000	7,684	62.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	56.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,681.00000	5,684	56.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	48.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,681.00000	3,684	48.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,000	40.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,682.00000	1,684	40.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,320.00000	1,316	29.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		1.00000	0,000	29.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,320.00000	2,316	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,320.00000	3,316	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		1.00000	0,000	23.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,320.00000	4,316	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	61.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,581.00000	7,584	61.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	55.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,581.00000	5,584	55.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	48.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,581.00000	3,584	48.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,420.00000	2,416	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,420.00000	3,416	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		822.00000	0,817	29.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		3.00000	0,001	29.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		723.00000	0,718	27.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		4.00000	0,002	27.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		625.00000	0,619	25.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		6.00000	0,003	25.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		773.00000	0,768	28.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		4.00000	0,002	28.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		872.00000	0,867	29.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		3.00000	0,001	29.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		577.00000	0,570	24.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		8.00000	0,004	24.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		674.00000	0,669	26.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		5.00000	0,003	26.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	56.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,781.00000	5,784	56.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	50.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,281.00000	4,284	50.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	46.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,781.00000	2,784	46.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		1.00000	0,001	34.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,282.00000	1,285	34.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,720.00000	1,716	26.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,220.00000	3,216	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,720.00000	4,716	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,220.00000	6,216	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	56.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,831.00000	5,834	56.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	50.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,331.00000	4,334	50.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	46.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,831.00000	2,834	46.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		1.00000	0,001	35.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,332.00000	1,335	35.26	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	14/12/2009	Foreign Exchange Future	5.10	Call		1,670.00000	1,666	26.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,170.00000	3,166	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,670.00000	4,666	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,170.00000	6,166	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	57.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		6,081.00000	6,084	57.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	51.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,581.00000	4,584	51.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	47.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		3,081.00000	3,084	47.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		1.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,582.00000	1,584	38.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,420.00000	1,416	28.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		1.00000	0,000	28.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		2,920.00000	2,916	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,420.00000	4,416	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		5,920.00000	5,916	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		528.00000	0,522	24.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		9.00000	0,006	24.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		12.00000	0,008	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		493.00000	0,492	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		17.00000	0,013	21.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		398.00000	0,397	21.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		26.00000	0,021	20.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		307.00000	0,305	20.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		41.00000	0,034	18.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		222.00000	0,218	18.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		64.00000	0,055	17.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		145.00000	0,139	17.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		100.00000	0,091	15.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		81.00000	0,075	15.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		251.00000	0,242	19.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		32.00000	0,026	19.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		340.00000	0,332	20.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		21.00000	0,016	20.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		433.00000	0,425	22.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		14.00000	0,009	22.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		480.00000	0,473	23.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		11.00000	0,007	23.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		386.00000	0,378	21.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		17.00000	0,012	21.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		10.00000	0,007	23.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		541.00000	0,541	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		14.00000	0,010	22.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		445.00000	0,444	22.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		21.00000	0,016	20.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		352.00000	0,350	20.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		33.00000	0,026	19.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		264.00000	0,260	19.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		51.00000	0,043	17.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		182.00000	0,177	17.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		80.00000	0,071	16.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		111.00000	0,105	16.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		133.00000	0,124	16.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		64.00000	0,058	16.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		210.00000	0,200	18.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		41.00000	0,034	18.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		295.00000	0,286	19.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		26.00000	0,020	19.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		170.00000	0,161	17.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		51.00000	0,045	17.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,281.00000	8,284	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	58.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,281.00000	6,284	58.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	45.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,281.00000	2,284	45.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,720.00000	2,716	23.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,720.00000	3,716	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,231.00000	8,234	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	57.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,231.00000	6,234	57.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	50.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,231.00000	4,234	50.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	45.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,231.00000	2,234	45.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,770.00000	1,766	25.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		1.00000	0,000	25.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,770.00000	2,766	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,770.00000	3,766	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,331.00000	8,334	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	58.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,331.00000	6,334	58.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	45.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,331.00000	2,334	45.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,670.00000	2,666	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,670.00000	3,666	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,181.00000	8,184	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	57.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,181.00000	6,184	57.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	50.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,181.00000	4,184	50.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	45.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,181.00000	2,184	45.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,820.00000	1,816	25.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		1.00000	0,000	25.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,820.00000	2,816	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,820.00000	3,816	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,431.00000	8,434	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	58.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,431.00000	6,434	58.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	51.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,431.00000	4,434	51.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	45.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,431.00000	2,434	45.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,570.00000	1,566	27.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		1.00000	0,000	27.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,570.00000	2,566	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,570.00000	3,566	23.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		1.00000	0,000	23.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.81970	6.82840		16.12	68,197.00	10	8,583.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,972.00000	7,980	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	37.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,972.00000	5,980	37.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	31.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,973.00000	3,981	31.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		10.00000	0,009	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,982.00000	1,989	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,042.00000	1,033	18.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		14.00000	0,013	18.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,030.00000	2,021	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		2.00000	0,001	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,028.00000	3,020	29.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,028.00000	4,020	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,072.00000	8,080	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.51	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	12.90	Put		6,072.00000	6,080	37.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,073.00000	4,081	31.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		9.00000	0,008	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,081.00000	2,088	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		948.00000	0,939	18.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		20.00000	0,019	18.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,931.00000	1,922	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		3.00000	0,002	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,928.00000	2,920	28.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,928.00000	3,920	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,122.00000	8,130	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,122.00000	6,130	37.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,123.00000	4,131	31.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		8.00000	0,008	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,130.00000	2,138	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		902.00000	0,892	18.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		24.00000	0,022	18.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,881.00000	1,872	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		3.00000	0,002	25.08	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	3.95	Call		2,878.00000	2,870	28.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,878.00000	3,870	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,022.00000	8,030	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,022.00000	6,030	37.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,023.00000	4,031	31.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		9.00000	0,009	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,031.00000	2,039	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		995.00000	0,986	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		17.00000	0,016	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,980.00000	1,972	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	25.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,978.00000	2,970	29.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,978.00000	3,970	21.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	21.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	43.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,922.00000	7,930	43.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	37.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,922.00000	5,930	37.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	31.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,923.00000	3,931	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		10.00000	0,010	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,932.00000	1,940	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,091.00000	1,082	18.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		13.00000	0,012	18.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,080.00000	2,071	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,078.00000	3,070	28.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,078.00000	4,070	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,622.00000	7,630	42.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,622.00000	5,630	36.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	29.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,624.00000	3,632	29.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		16.00000	0,015	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,638.00000	1,645	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,385.00000	1,376	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		7.00000	0,006	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,379.00000	2,370	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,378.00000	3,370	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	26.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,378.00000	4,370	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,822.00000	7,830	43.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,822.00000	5,830	36.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,001	30.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,824.00000	3,831	30.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		12.00000	0,011	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,834.00000	1,841	23.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,188.00000	1,179	19.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		10.00000	0,009	19.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,179.00000	2,171	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,178.00000	3,170	27.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,178.00000	4,170	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,872.00000	7,880	43.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,872.00000	5,880	36.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,001	30.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,874.00000	3,881	30.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		11.00000	0,011	23.76	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	15/03/2010	Foreign Exchange Future	8.70	Put		1,883.00000	1,891	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,140.00000	1,131	19.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		12.00000	0,011	19.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,130.00000	2,121	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		2.00000	0,001	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,128.00000	3,120	28.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,128.00000	4,120	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,772.00000	7,780	42.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,772.00000	5,780	36.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,001	30.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,774.00000	3,781	30.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		13.00000	0,012	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,785.00000	1,792	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,237.00000	1,228	20.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		9.00000	0,008	20.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,229.00000	2,220	26.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	26.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,228.00000	3,220	27.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,228.00000	4,220	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.88	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	14.55	Call		0.00000	0,000	42.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,722.00000	7,730	42.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,722.00000	5,730	36.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	30.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,724.00000	3,732	30.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		14.00000	0,013	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,736.00000	1,743	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,287.00000	1,278	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		9.00000	0,008	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,279.00000	2,270	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,278.00000	3,270	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,278.00000	4,270	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,672.00000	7,680	42.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,672.00000	5,680	36.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,674.00000	3,682	30.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		15.00000	0,014	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,687.00000	1,694	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,336.00000	1,327	20.83	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	15/03/2010	Foreign Exchange Future	5.50	Put		8.00000	0,007	20.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,329.00000	2,320	27.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,328.00000	3,320	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,328.00000	4,320	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,572.00000	7,580	42.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	36.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,573.00000	5,580	36.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	29.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,574.00000	3,582	29.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		17.00000	0,016	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,589.00000	1,596	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,434.00000	1,425	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		6.00000	0,005	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,429.00000	2,420	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,428.00000	3,420	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,428.00000	4,420	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		766.00000	0,756	17.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		38.00000	0,036	17.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		856.00000	0,846	18.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		28.00000	0,026	18.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		810.00000	0,801	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		32.00000	0,031	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		193.00000	0,187	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		315.00000	0,317	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		231.00000	0,224	16.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		253.00000	0,254	16.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		280.00000	0,272	16.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		202.00000	0,202	16.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		406.00000	0,398	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		128.00000	0,128	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		478.00000	0,469	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		100.00000	0,099	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		555.00000	0,546	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		77.00000	0,076	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		636.00000	0,627	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		58.00000	0,057	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		722.00000	0,713	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		44.00000	0,043	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		679.00000	0,670	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		51.00000	0,050	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		147.00000	0,142	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		419.00000	0,422	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		176.00000	0,170	16.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		348.00000	0,350	16.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		211.00000	0,204	16.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		283.00000	0,284	16.52	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		252.00000	0,245	16.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		224.00000	0,225	16.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		309.00000	0,301	16.36	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		181.00000	0,181	16.36	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		372.00000	0,364	16.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		144.00000	0,144	16.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		441.00000	0,433	16.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		113.00000	0,113	16.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		516.00000	0,507	17.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		88.00000	0,087	17.08	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		595.00000	0,586	17.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Put		67.00000	0,066	17.31	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		340.00000	0,332	16.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Put		162.00000	0,162	16.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.10	Put		8,272.00000	8,280	43.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.10	Put		6,272.00000	6,280	38.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.10	Call		1.00000	0,001	32.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.10	Put		4,273.00000	4,281	32.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Call		7.00000	0,006	25.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Put		2,279.00000	2,286	25.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,732.00000	1,723	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		4.00000	0,003	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,728.00000	2,720	28.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,728.00000	3,720	23.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,222.00000	8,230	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,222.00000	6,230	37.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,223.00000	4,231	31.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		7.00000	0,007	25.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,229.00000	2,237	25.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		161.00000	0,155	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		383.00000	0,385	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,781.00000	1,772	24.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,002	24.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,778.00000	2,770	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,778.00000	3,770	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,172.00000	8,180	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.83	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	15/03/2010	Foreign Exchange Future	13.00	Put		6,172.00000	6,180	37.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,173.00000	4,181	31.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		8.00000	0,007	24.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,180.00000	2,187	24.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,831.00000	1,822	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,828.00000	2,820	28.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,828.00000	3,820	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,322.00000	8,330	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,322.00000	6,330	38.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	32.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,323.00000	4,331	32.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		6.00000	0,006	25.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,328.00000	2,336	25.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		134.00000	0,129	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		456.00000	0,459	17.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,682.00000	1,673	23.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		4.00000	0,003	23.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,679.00000	2,670	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.15	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	3.15	Call		3,678.00000	3,670	23.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,422.00000	8,430	43.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,422.00000	6,430	38.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,423.00000	4,431	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		6.00000	0,005	25.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,428.00000	2,435	25.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		112.00000	0,107	17.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		534.00000	0,537	17.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,583.00000	1,574	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		5.00000	0,004	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,579.00000	2,570	27.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	27.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,578.00000	3,570	24.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.86730	6.87560		16.49	0.00	0	1.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	33.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,725.00000	7,734	33.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,726.00000	5,735	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		7.00000	0,007	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,731.00000	3,740	26.31	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	8.60	Call		57.00000	0,056	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,781.00000	1,789	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		476.00000	0,469	16.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		200.00000	0,202	16.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,292.00000	1,284	16.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		16.00000	0,017	16.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,279.00000	2,271	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		3.00000	0,004	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,276.00000	3,268	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,276.00000	4,267	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	33.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,675.00000	7,684	33.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	30.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,676.00000	5,685	30.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		7.00000	0,007	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,681.00000	3,690	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		60.00000	0,058	22.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,734.00000	1,741	22.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		506.00000	0,499	16.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		180.00000	0,182	16.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,341.00000	1,333	17.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		15.00000	0,016	17.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,329.00000	2,321	24.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		3.00000	0,004	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,326.00000	3,318	29.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,001	29.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,326.00000	4,317	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	33.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,625.00000	7,634	33.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	29.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,626.00000	5,635	29.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		8.00000	0,008	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,632.00000	3,641	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		62.00000	0,060	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,686.00000	1,693	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		538.00000	0,531	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		162.00000	0,164	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,390.00000	1,381	17.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		14.00000	0,014	17.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,379.00000	2,371	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,004	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,376.00000	3,368	29.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	29.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,376.00000	4,367	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		420.00000	0,414	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		244.00000	0,247	16.30	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	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,975.00000	7,984	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	30.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,976.00000	5,985	30.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		6.00000	0,005	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,980.00000	3,988	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		48.00000	0,046	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,022.00000	2,029	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		344.00000	0,339	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		318.00000	0,322	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,050.00000	1,041	15.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		24.00000	0,024	15.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,031.00000	2,023	22.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		5.00000	0,006	22.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,027.00000	3,018	28.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,026.00000	4,017	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	33.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,875.00000	7,884	33.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	30.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,876.00000	5,885	30.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		6.00000	0,006	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,880.00000	3,889	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		51.00000	0,050	23.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,925.00000	1,933	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		393.00000	0,388	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		267.00000	0,271	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,146.00000	1,138	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		20.00000	0,021	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,131.00000	2,122	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,126.00000	3,118	28.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	28.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,126.00000	4,117	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,025.00000	8,034	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	30.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,026.00000	6,035	30.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		5.00000	0,005	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,029.00000	4,038	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		45.00000	0,044	24.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,069.00000	2,077	24.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		324.00000	0,319	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		348.00000	0,352	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,005.00000	0,996	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		29.00000	0,029	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,982.00000	1,973	21.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	21.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,977.00000	2,968	28.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,976.00000	3,967	30.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	30.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	33.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,925.00000	7,934	33.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	0,002	30.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,926.00000	5,935	30.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		6.00000	0,006	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,930.00000	3,939	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		49.00000	0,048	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,973.00000	1,981	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		368.00000	0,363	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		292.00000	0,296	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,098.00000	1,089	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		22.00000	0,022	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,081.00000	2,073	22.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		5.00000	0,006	22.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,076.00000	3,068	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,076.00000	4,067	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,001	33.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,775.00000	7,784	33.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	30.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,776.00000	5,785	30.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		7.00000	0,007	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,781.00000	3,790	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		55.00000	0,054	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,829.00000	1,837	23.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		447.00000	0,441	16.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		221.00000	0,224	16.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,244.00000	1,235	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		18.00000	0,018	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,230.00000	2,221	23.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,004	23.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,226.00000	3,218	29.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	29.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,226.00000	4,217	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,274.00000	8,283	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	31.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,275.00000	6,284	31.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	0,004	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,278.00000	4,287	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		34.00000	0,033	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,308.00000	2,316	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		241.00000	0,237	17.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		515.00000	0,520	17.63	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	14/06/2010	Foreign Exchange Future	6.15	Call		792.00000	0,783	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		66.00000	0,066	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,734.00000	1,726	20.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		8.00000	0,009	20.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,727.00000	2,719	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,002	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,726.00000	3,717	29.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	29.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,000	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,225.00000	8,233	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	31.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,225.00000	6,234	31.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		5.00000	0,004	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,229.00000	4,237	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		36.00000	0,035	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,260.00000	2,268	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		256.00000	0,251	17.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		480.00000	0,484	17.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		832.00000	0,824	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		56.00000	0,057	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,784.00000	1,775	20.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		8.00000	0,008	20.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,777.00000	2,769	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,776.00000	3,767	29.88	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	3.10	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,125.00000	8,134	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,002	30.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,126.00000	6,135	30.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	0,005	26.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,129.00000	4,138	26.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		40.00000	0,039	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,164.00000	2,172	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		288.00000	0,283	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		412.00000	0,416	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		917.00000	0,908	15.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		41.00000	0,041	15.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,883.00000	1,874	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,877.00000	2,869	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,876.00000	3,867	30.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	30.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,075.00000	8,084	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	30.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,076.00000	6,085	30.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		5.00000	0,005	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,079.00000	4,088	26.83	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	8.95	Call		42.00000	0,041	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,116.00000	2,124	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		306.00000	0,301	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		380.00000	0,384	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		960.00000	0,952	15.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		34.00000	0,035	15.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,932.00000	1,924	21.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		6.00000	0,007	21.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,927.00000	2,919	28.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,002	28.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,926.00000	3,917	30.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	30.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	33.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,324.00000	8,333	33.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		1.00000	0,001	31.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,325.00000	6,334	31.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		4.00000	0,004	27.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,328.00000	4,337	27.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		32.00000	0,031	24.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,356.00000	2,364	24.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		228.00000	0,224	17.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		552.00000	0,557	17.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		752.00000	0,744	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		76.00000	0,077	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,685.00000	1,677	19.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,010	19.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,678.00000	2,669	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,676.00000	3,667	29.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	29.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,175.00000	8,184	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,001	30.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,176.00000	6,184	30.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	0,005	27.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,179.00000	4,188	27.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		38.00000	0,037	24.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,212.00000	2,220	24.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		271.00000	0,267	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		445.00000	0,450	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		874.00000	0,866	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		48.00000	0,049	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,833.00000	1,825	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		7.00000	0,008	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,827.00000	2,819	27.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	27.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,826.00000	3,817	29.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,374.00000	8,383	33.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	31.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,375.00000	6,384	31.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		4.00000	0,004	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,378.00000	4,387	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		30.00000	0,029	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,404.00000	2,412	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		215.00000	0,211	18.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		589.00000	0,594	18.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		713.00000	0,705	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		87.00000	0,088	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,636.00000	1,627	19.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	19.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,628.00000	2,619	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,626.00000	3,617	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.67	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.63400	130.35000			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.02900	132.74000			0.00	0	0.00
GOVI On	04/02/2010	GOVI			301.04700	300.40900		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		13,767.00000	1,528	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		49,677.00000	4,481	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			306.56500	305.91600		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		38,050.00000	4,019	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		76,890.00000	7,254	6.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010			312.27800	311.61700		6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Call		50,043.00000	5,246	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		89,873.00000	8,568	6.57	0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/02/2010			363.43000	363.58700			0.00	0	425.00
J153	On	31/08/2010			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009			7.20500	7.21000			0.00	0	0.00
JIBAR F	On	20/01/2010			7.13400	7.16000			0.00	0	0.00
JIBAR F	On	17/02/2010			7.06300	7.10000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/03/2010	Jibar Tradeable Future			7.03800	7.05000			0.00	0	0.00
JIBAR FOn	21/04/2010	Jibar Tradeable Future			7.03300	7.08000			0.00	0	0.00
JIBAR FOn	19/05/2010	Jibar Tradeable Future			7.05400	7.11000			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			7.08700	7.12000			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.27100	7.37000			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.49400	7.61000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.84100	7.97000			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			8.24300	8.36000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.60800	8.78000			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
JN10	On 04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On 30/11/2009	Rodi			6.73200	6.73500			0.00	0	0.00
JROD	On 31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On 29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On 26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On 31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On 04/02/2010	Index Future			289.99000	289.38700			0.00	0	3.00
OTH1	On 06/05/2010	Index Future			295.30500	294.69200			0.00	0	0.00
R155	On 04/02/2010	Bond Future			7.60600	7.67600			0.00	0	31.00
R155	On 04/02/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On 04/02/2010	Bond Future	7.50	Put		267.00000	0,161		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/02/2010	Bond Future			8.49000	8.53300		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call		113.00000	0,122	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,085.00000	3,880	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.56300	8.60800		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,459.00000	1,544	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,974.00000	1,845	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.60800	8.65700		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,322.00000	2,432	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,900.00000	1,787	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.18400	9.20500		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		126.00000	0,123	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		9,440.00000	9,244	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.23500	9.25700		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,456.00000	2,506	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,821.00000	4,671	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.27300	9.29500		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,225.00000	4,299	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,629.00000	4,506	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.54200	8.58500		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		26.00000	0,028	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,399.00000	4,232	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.61200	8.65700		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,099.00000	1,161	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	06/05/2010	Bond Future	8.50	Put		1,689.00000	1,583	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.65400	8.70300		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,302.00000	2,400	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,248.00000	1,171	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.11600	9.12700		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		92.00000	0,086	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,102.00000	5,038	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.18900	9.20100		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,508.00000	1,516	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,538.00000	2,485	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.24200	9.25400		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,556.00000	2,571	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,576.00000	2,531	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.10600	9.12800		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		98.00000	0,096	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,612.00000	5,484	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,112.00000	1,136	8.84	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,849.00000	1,747	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		288.00000	0,289	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,975.00000	3,850	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.17300	9.19500		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,664.00000	1,697	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,763.00000	2,673	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.22200	9.24500		8.75	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	05/08/2010	Bond Future	9.25	Call		2,788.00000	2,837	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,761.00000	2,684	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.59300	8.63700		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		17.00000	0,018	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,741.00000	3,601	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.68400	8.73000		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,155.00000	1,217	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,095.00000	1,018	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.74500	8.79500		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,713.00000	1,787	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,133.00000	1,065	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.26500	9.28700		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		68.00000	0,066	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		6,408.00000	6,278	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.33300	9.35600		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,993.00000	2,034	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,603.00000	2,512	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.38600	9.40900		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,195.00000	3,249	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,686.00000	2,611	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.26200	9.28300		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		181.00000	0,179	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,095.00000	4,966	10.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/05/2010			9.32200	9.34400		10.50	0.00	0	0.00
R208	On	06/05/2010	9.25	Call		2,088.00000	2,129	10.69	0.00	0	0.00
R208	On	06/05/2010	9.25	Put		2,649.00000	2,559	10.69	0.00	0	0.00
R208	On	05/08/2010			9.36700	9.39000		10.50	0.00	0	0.00
R208	On	05/08/2010	9.50	Call		3,325.00000	3,381	10.70	0.00	0	0.00
R208	On	05/08/2010	9.50	Put		2,685.00000	2,606	10.70	0.00	0	0.00
R209	On	04/02/2010			8.94000	8.99200		14.25	0.00	0	1,800.00
R209	On	04/02/2010	7.50	Call		6.00000	0,006	13.93	0.00	0	2,500.00
R209	On	04/02/2010	7.50	Put		13,208.00000	12,804	13.93	0.00	0	0.00
R209	On	04/02/2010	10.00	Call		7,314.00000	7,676	16.16	0.00	0	0.00
R209	On	04/02/2010	10.00	Put		172.00000	0,131	16.16	0.00	0	0.00
R209	On	06/05/2010			8.97400	9.02600		14.75	0.00	0	0.00
R209	On	06/05/2010	8.50	Call		1,287.00000	1,386	14.75	0.00	0	0.00
R209	On	06/05/2010	8.50	Put		5,512.00000	5,210	14.75	0.00	0	0.00
R209	On	05/08/2010			8.99600	9.05000		14.75	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		2,711.00000	2,869	15.07	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		5,060.00000	4,804	15.07	0.00	0	0.00
TRT1	On	04/02/2010			297.30700	296.67700			0.00	0	100.00
TRT1	On	06/05/2010			302.75600	302.11600			0.00	0	0.00

Total for Derivatives : **256,015,522.20** **34,030** **288,864.00**

i-Bonds

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.38200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.55500	7.62500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.42000	8.45500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.13500	9.16000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.48000	8.51500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.05000	9.06000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.05000	9.06500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.52500	8.56000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.20500	9.22500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.21000	9.23000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.91000	8.95500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										256,015,522.20	34,030	288,864.00